



# Daily MTM Report

Daily summary for 17/04/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>										
CGR3 On 23/04/2009 Bond			15.73800		15.75000			0.00	0	0.00
R153 On 31/08/2010 Bond			6.36000		6.48000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.88000		8.00000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.35000		8.49000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.94000		8.04500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.23000		8.37000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.26000		8.42000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.91000		8.00500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.39500		8.54500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.49600		8.63600			0.00	0	0.00
R209 On 31/03/2036 Bond			7.99000		8.14500			0.00	0	0.00

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

## Derivatives

\$ / R On 12/06/2009 Currency Future			9.06220		9.04640		23.18	43,417,000.20	4,791	248,336.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			335.00000	334	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			338.00000	322	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			263.00000	261	24.25	522,000,000.00	2,000	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			466.00000	449	24.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			247.00000	245	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			501.00000	483	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			297.00000	295	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			400.00000	383	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			361.00000	360	23.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			314.00000	298	23.26	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			279.00000	278	23.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			433.00000	415	23.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			89.00000	87	29.35	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,242.00000	1,225	29.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			183.00000	181	25.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			687.00000	669	25.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			163.00000	161	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			767.00000	749	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			123.00000	121	27.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			976.00000	958	27.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			145.00000	143	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			849.00000	831	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			72.00000	71	30.43	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,426.00000	1,409	30.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			183.00000	181	25.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			687.00000	669	25.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			173.00000	171	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			727.00000	709	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			163.00000	161	26.40	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			767.00000	749	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			130.00000	128	27.47	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			933.00000	915	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			173.00000	171	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			727.00000	709	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			137.00000	135	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			891.00000	873	27.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.10	Call		99.00000	97	28.82	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		1,152.00000	1,135	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		94.00000	92	29.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		1,197.00000	1,180	29.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		45.00000	43	31.54	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,799.00000	1,781	31.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		99.00000	97	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		1,152.00000	1,135	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		89.00000	87	29.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		1,242.00000	1,225	29.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		66.00000	64	30.97	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		1,519.00000	1,502	30.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		76.00000	75	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		1,380.00000	1,362	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		63.00000	61	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,566.00000	1,549	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call		10.00000	7	33.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put		2,964.00000	2,945	33.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call		5.00000	3	35.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put		3,759.00000	3,741	35.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		52.00000	49	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		1,705.00000	1,687	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		55.00000	53	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		1,659.00000	1,641	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		59.00000	57	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		1,612.00000	1,595	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		80.00000	79	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,334.00000	1,316	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		104.00000	102	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,108.00000	1,090	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		69.00000	68	30.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		1,473.00000	1,455	30.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		84.00000	83	29.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		1,288.00000	1,270	29.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		116.00000	114	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		1,020.00000	1,002	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call		110.00000	108	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put		1,063.00000	1,046	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		80.00000	79	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,334.00000	1,316	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		76.00000	75	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		1,380.00000	1,362	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		72.00000	71	30.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,426.00000	1,409	30.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		55.00000	53	31.36	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 12/06/2009 Currency Future	10.65	Put		1,659.00000	1,641	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		154.00000	152	26.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		808.00000	790	26.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		104.00000	102	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,108.00000	1,090	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		59.00000	57	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		1,612.00000	1,595	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		63.00000	61	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,566.00000	1,549	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		40.00000	37	31.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,894.00000	1,875	31.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		33.00000	30	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		2,037.00000	2,018	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		29.00000	26	31.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,133.00000	2,113	31.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		43.00000	40	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,846.00000	1,828	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		45.00000	43	31.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,799.00000	1,781	31.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		38.00000	34	31.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,941.00000	1,922	31.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		23.00000	19	32.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,326.00000	2,307	32.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		16.00000	12	32.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		2,619.00000	2,600	32.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		15.00000	11	32.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,668.00000	2,649	32.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		12.00000	9	32.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,816.00000	2,797	32.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		27.00000	24	32.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		2,181.00000	2,162	32.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		43.00000	40	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,846.00000	1,828	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		195.00000	192	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		648.00000	630	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		123.00000	121	27.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		976.00000	958	27.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		137.00000	135	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		891.00000	873	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		219.00000	217	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		573.00000	555	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		388.00000	388	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		292.00000	275	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		388.00000	388	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		292.00000	275	23.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.80	Call			477.00000	477	23.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			230.00000	215	23.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			508.00000	509	23.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			212.00000	197	23.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			541.00000	542	23.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			195.00000	180	23.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			610.00000	612	23.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			163.00000	149	23.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			575.00000	576	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			179.00000	164	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			720.00000	723	24.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			124.00000	111	24.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			575.00000	576	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			179.00000	164	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			446.00000	446	23.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			250.00000	234	23.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			879.00000	885	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			83.00000	73	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			798.00000	802	24.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			102.00000	90	24.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			646.00000	648	24.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			149.00000	136	24.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			838.00000	843	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			92.00000	81	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			759.00000	763	24.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			112.00000	100	24.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			682.00000	685	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			136.00000	123	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			416.00000	416	23.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			270.00000	254	23.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			315.00000	314	23.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			369.00000	352	23.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,050.00000	1,058	24.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			54.00000	45	24.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			964.00000	970	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			67.00000	58	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			646.00000	648	24.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			149.00000	136	24.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			720.00000	723	24.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			124.00000	111	24.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			921.00000	927	24.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			75.00000	65	24.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			759.00000	763	24.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			112.00000	100	24.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			416.00000	416	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.90	Put			270.00000	254	23.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			610.00000	612	23.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			163.00000	149	23.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			541.00000	542	23.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			195.00000	180	23.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			477.00000	477	23.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			230.00000	215	23.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			315.00000	314	23.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			369.00000	352	23.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			247.00000	245	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			501.00000	483	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			279.00000	278	23.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			433.00000	415	23.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			154.00000	152	26.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			808.00000	790	26.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			219.00000	217	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			573.00000	555	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			94.00000	92	29.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,197.00000	1,180	29.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			48.00000	46	31.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,752.00000	1,734	31.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			29.00000	26	31.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,133.00000	2,113	31.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			26.00000	22	32.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,229.00000	2,210	32.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			35.00000	32	31.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,989.00000	1,970	31.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			31.00000	28	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,085.00000	2,065	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			40.00000	37	31.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,894.00000	1,875	31.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			31.00000	28	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,085.00000	2,065	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			24.00000	21	32.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,278.00000	2,258	32.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			21.00000	18	32.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,375.00000	2,355	32.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			19.00000	15	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,472.00000	2,453	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			17.00000	13	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,570.00000	2,551	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			20.00000	16	32.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,424.00000	2,404	32.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			18.00000	14	32.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,521.00000	2,502	32.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			14.00000	10	32.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,717.00000	2,698	32.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			11.00000	8	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,914.00000	2,896	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			10.00000	7	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,013.00000	2,994	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			9.00000	6	33.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,112.00000	3,094	33.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			8.00000	5	33.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,212.00000	3,193	33.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			13.00000	10	32.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,767.00000	2,747	32.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			12.00000	8	32.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,865.00000	2,846	32.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			9.00000	6	33.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,063.00000	3,044	33.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			18.00000	14	32.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,521.00000	2,502	32.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			10.00000	7	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,013.00000	2,994	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			24.00000	21	32.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,278.00000	2,258	32.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			21.00000	18	32.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,375.00000	2,355	32.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			33.00000	30	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,037.00000	2,018	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			23.00000	19	32.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,326.00000	2,307	32.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			116.00000	114	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,020.00000	1,002	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			130.00000	128	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			933.00000	915	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			233.00000	231	24.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			536.00000	519	24.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			207.00000	204	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			610.00000	592	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			207.00000	204	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			610.00000	592	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			233.00000	231	24.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			536.00000	519	24.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,746.00000	5,762	29.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	29.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			4,246.00000	4,262	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,749.00000	2,764	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 12/06/2009 Currency Future	6.30	Put		2.00000	2	35.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call		1,276.00000	1,286	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put		30.00000	24	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call		8.00000	5	34.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put		3,261.00000	3,243	34.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call		3.00000	2	39.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put		4,756.00000	4,739	39.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call		1.00000	0	42.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put		6,254.00000	6,238	42.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call		0.00000	6,012	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put		0.00000	0	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call		0.00000	4,512	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put		0.00000	0	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call		0.00000	3,013	37.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put		0.00000	1	37.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call		0.00000	1,524	25.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put		0.00000	12	25.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call		0.00000	2	38.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put		0.00000	4,490	38.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call		0.00000	1	42.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put		0.00000	5,988	42.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.19850	9.18180		24.24	975,041.00	106	4,662.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		0.00000	569	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	570	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		484.00000	497	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		702.00000	698	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		518.00000	531	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		636.00000	633	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		501.00000	514	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		669.00000	665	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		410.00000	421	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		878.00000	872	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		257.00000	264	28.34	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,475.00000	1,465	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		372.00000	382	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		990.00000	983	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		317.00000	326	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,185.00000	1,177	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		360.00000	370	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,028.00000	1,021	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		396.00000	407	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		915.00000	909	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		384.00000	394	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		952.00000	946	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		348.00000	358	26.63	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,067.00000	1,059	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			348.00000	358	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,067.00000	1,059	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			281.00000	288	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,349.00000	1,340	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			273.00000	280	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,391.00000	1,381	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			265.00000	272	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,433.00000	1,423	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			265.00000	272	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,433.00000	1,423	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			243.00000	249	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,561.00000	1,551	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			217.00000	223	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,735.00000	1,724	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			187.00000	192	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,955.00000	1,943	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			61.00000	65	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,880.00000	3,867	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			198.00000	203	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,866.00000	1,855	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			204.00000	210	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,823.00000	1,811	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			211.00000	216	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,779.00000	1,768	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			250.00000	256	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,518.00000	1,508	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			289.00000	297	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,308.00000	1,299	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			229.00000	235	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,648.00000	1,637	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			223.00000	229	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,691.00000	1,680	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			308.00000	316	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,226.00000	1,217	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			338.00000	347	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,106.00000	1,098	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			298.00000	306	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,266.00000	1,258	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			236.00000	242	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,604.00000	1,594	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			229.00000	235	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,648.00000	1,637	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			198.00000	203	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,866.00000	1,855	29.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.55	Call		236.00000	242	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,604.00000	1,594	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		273.00000	280	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,391.00000	1,381	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		289.00000	297	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,308.00000	1,299	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		327.00000	336	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,145.00000	1,138	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		153.00000	157	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,271.00000	2,258	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		423.00000	435	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		842.00000	836	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		396.00000	407	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		915.00000	909	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		372.00000	382	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		990.00000	983	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		257.00000	264	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,475.00000	1,465	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		438.00000	449	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		806.00000	801	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		410.00000	421	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		878.00000	872	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		453.00000	465	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		771.00000	766	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		308.00000	316	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,226.00000	1,217	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		192.00000	198	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,911.00000	1,899	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		181.00000	186	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,000.00000	1,988	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		298.00000	306	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,266.00000	1,258	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		176.00000	181	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,044.00000	2,032	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		166.00000	171	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,134.00000	2,122	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		204.00000	210	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,823.00000	1,811	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		176.00000	181	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,044.00000	2,032	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		157.00000	161	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		2,225.00000	2,213	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		192.00000	198	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,911.00000	1,899	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		171.00000	176	30.44	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	11.10	Put			2,089.00000	2,077	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			317.00000	326	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,185.00000	1,177	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			171.00000	176	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,089.00000	2,077	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			162.00000	166	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,180.00000	2,167	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			223.00000	229	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,691.00000	1,680	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			166.00000	171	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,134.00000	2,122	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			148.00000	153	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,317.00000	2,304	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			576.00000	591	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			544.00000	542	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			468.00000	480	25.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			736.00000	732	25.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			438.00000	449	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			806.00000	801	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			598.00000	613	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			516.00000	515	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			484.00000	497	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			702.00000	698	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			536.00000	550	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			604.00000	601	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			468.00000	480	25.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			736.00000	732	25.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			360.00000	370	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,028.00000	1,021	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			338.00000	347	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,106.00000	1,098	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			555.00000	569	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			573.00000	570	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			423.00000	435	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			842.00000	836	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			621.00000	636	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			489.00000	488	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			746.00000	764	23.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			364.00000	365	23.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			773.00000	792	23.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			341.00000	343	23.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			621.00000	636	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			489.00000	488	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			801.00000	820	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			320.00000	322	23.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.00	Call			644.00000	660	23.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			462.00000	462	23.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			598.00000	613	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			516.00000	515	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,782.00000	5,799	38.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	38.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			4,282.00000	4,299	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,794.00000	2,810	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			13.00000	11	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			1,363.00000	1,384	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			81.00000	86	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			85.00000	89	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,304.00000	3,290	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			36.00000	41	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			4,754.00000	4,743	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			9.00000	16	37.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,227.00000	6,217	37.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			0.00000	5,999	40.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	40.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			0.00000	4,499	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			0.00000	3,007	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	9	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			0.00000	1,554	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	55	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	99	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			0.00000	3,100	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	47	36.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			0.00000	4,548	36.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	18	37.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			0.00000	6,020	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.31800		9.30280		24.33	139,770.00	15	741.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			721.00000	742	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			718.00000	724	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			634.00000	654	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			881.00000	886	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			763.00000	784	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			660.00000	666	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			685.00000	705	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			782.00000	787	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			667.00000	687	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			815.00000	819	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			650.00000	670	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			848.00000	852	24.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.80	Call		560.00000	577	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,057.00000	1,059	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		533.00000	550	26.00	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,130.00000	1,132	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		473.00000	489	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,320.00000	1,321	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		508.00000	524	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,205.00000	1,206	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		546.00000	564	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,093.00000	1,096	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		546.00000	564	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,093.00000	1,096	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		496.00000	512	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,243.00000	1,244	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		191.00000	198	31.78	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,188.00000	3,180	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		432.00000	446	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,479.00000	1,478	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		413.00000	427	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,560.00000	1,559	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		404.00000	417	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,601.00000	1,599	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		387.00000	399	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,684.00000	1,681	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		356.00000	367	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,853.00000	1,849	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		317.00000	328	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,064.00000	2,060	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		325.00000	335	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,022.00000	2,017	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		340.00000	351	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,937.00000	1,933	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		442.00000	456	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,439.00000	1,438	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		422.00000	436	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,519.00000	1,518	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		379.00000	391	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,726.00000	1,723	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		363.00000	375	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,810.00000	1,807	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		356.00000	367	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,853.00000	1,849	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		462.00000	478	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,360.00000	1,360	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		484.00000	500	26.55	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 14/12/2009 Currency Future	10.10	Put		1,282.00000	1,282	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		395.00000	408	27.80	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,642.00000	1,640	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		371.00000	383	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,768.00000	1,765	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		484.00000	500	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,282.00000	1,282	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		146.00000	151	33.04	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,843.00000	3,833	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		304.00000	314	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,151.00000	2,146	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		310.00000	321	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,108.00000	2,103	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		284.00000	294	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,282.00000	2,276	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		297.00000	307	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,194.00000	2,189	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		191.00000	198	31.78	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,188.00000	3,180	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		251.00000	259	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,548.00000	2,541	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		261.00000	270	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,458.00000	2,452	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		214.00000	221	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,911.00000	2,903	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		183.00000	190	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,281.00000	3,272	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		157.00000	163	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,654.00000	3,645	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		136.00000	141	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,033.00000	4,023	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		222.00000	230	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,819.00000	2,812	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		163.00000	169	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,560.00000	3,551	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		141.00000	146	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,938.00000	3,928	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		1,124.00000	1,148	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		321.00000	330	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		807.00000	829	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		604.00000	611	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		588.00000	607	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		985.00000	989	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		206.00000	213	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,003.00000	2,995	31.34	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 14/12/2009 Currency Future	13.30	Call			131.00000	136	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,128.00000	4,118	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,186.00000	1,210	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			284.00000	292	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			853.00000	876	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			550.00000	558	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			618.00000	637	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			916.00000	919	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			462.00000	478	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,360.00000	1,360	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			272.00000	282	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,370.00000	2,364	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			170.00000	176	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,467.00000	3,458	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			954.00000	977	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			451.00000	459	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			231.00000	239	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,728.00000	2,721	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			118.00000	123	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,415.00000	4,405	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			902.00000	925	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			499.00000	507	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			176.00000	183	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,373.00000	3,365	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			141.00000	146	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,938.00000	3,928	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			114.00000	119	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,512.00000	4,501	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,008.00000	1,031	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			405.00000	413	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			721.00000	742	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			718.00000	724	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			241.00000	249	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,638.00000	2,631	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			151.00000	157	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,748.00000	3,739	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			122.00000	127	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,319.00000	4,309	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,065.00000	1,088	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			362.00000	370	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			198.00000	205	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,095.00000	3,087	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			157.00000	163	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,654.00000	3,645	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			126.00000	132	33.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,224.00000	4,214	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		980.00000	1,004	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		428.00000	436	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		703.00000	723	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		750.00000	755	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		520.00000	537	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,167.00000	1,169	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		236.00000	244	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		2,683.00000	2,676	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		187.00000	194	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,234.00000	3,226	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		148.00000	154	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		3,796.00000	3,786	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		120.00000	125	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		4,367.00000	4,357	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,319.00000	1,343	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		216.00000	225	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		954.00000	977	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		451.00000	459	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		231.00000	239	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,728.00000	2,721	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		1,390.00000	1,413	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		187.00000	195	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,426.00000	1,449	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		173.00000	181	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,036.00000	1,059	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		383.00000	391	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		742.00000	763	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		689.00000	695	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		317.00000	328	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,064.00000	2,060	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		245.00000	254	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,593.00000	2,586	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		194.00000	202	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,142.00000	3,134	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		154.00000	160	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,701.00000	3,692	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		1,539.00000	1,562	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		136.00000	144	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		807.00000	829	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		604.00000	611	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		206.00000	213	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,003.00000	2,995	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,501.00000	1,524	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		148.00000	156	21.91	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,094.00000	1,118	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			341.00000	350	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			785.00000	806	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			632.00000	638	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			574.00000	592	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,021.00000	1,024	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			332.00000	343	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,979.00000	1,975	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			256.00000	265	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,503.00000	2,497	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			202.00000	209	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,049.00000	3,041	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			133.00000	139	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,080.00000	4,071	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,706.00000	1,728	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			103.00000	110	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,251.00000	1,275	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			249.00000	257	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			284.00000	294	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,282.00000	2,276	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,751.00000	1,772	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			98.00000	104	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,285.00000	1,309	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			232.00000	241	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			928.00000	951	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			475.00000	483	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			291.00000	301	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,238.00000	2,233	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			227.00000	235	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,774.00000	2,767	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,796.00000	1,817	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			93.00000	99	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,463.00000	1,486	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			160.00000	168	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			763.00000	784	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			660.00000	666	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,219.00000	1,242	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			266.00000	274	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			877.00000	900	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			525.00000	532	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			278.00000	288	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,325.00000	2,320	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			218.00000	226	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,865.00000	2,858	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			173.00000	179	32.23	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	12.55	Put		3,420.00000	3,411	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		113.00000	117	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		4,560.00000	4,549	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		902.00000	925	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		499.00000	507	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		222.00000	230	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,819.00000	2,812	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		107.00000	111	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		4,704.00000	4,693	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		111.00000	115	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		4,608.00000	4,597	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		928.00000	951	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		475.00000	483	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		227.00000	235	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,774.00000	2,767	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		180.00000	187	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,327.00000	3,319	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		116.00000	121	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		4,463.00000	4,453	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		103.00000	107	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		4,800.00000	4,789	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		1,354.00000	1,378	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		201.00000	210	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		1,251.00000	1,275	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		249.00000	257	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,319.00000	1,343	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		216.00000	225	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,706.00000	1,728	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		103.00000	110	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,426.00000	1,449	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		173.00000	181	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		1,155.00000	1,179	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		302.00000	311	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		245.00000	254	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,593.00000	2,586	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		154.00000	160	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,701.00000	3,692	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		101.00000	105	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		4,848.00000	4,837	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		1,578.00000	1,601	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		125.00000	133	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		124.00000	129	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		4,272.00000	4,261	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,661.00000	1,684	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		109.00000	116	21.79	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	13.35	Call		129.00000	134	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,176.00000	4,166	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,978.00000	1,997	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		75.00000	79	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		2,116.00000	2,135	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		63.00000	67	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,036.00000	1,059	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		383.00000	391	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		395.00000	408	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,642.00000	1,640	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		166.00000	173	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,513.00000	3,505	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		143.00000	149	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		3,890.00000	3,881	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		2,163.00000	2,181	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		60.00000	63	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		1,065.00000	1,088	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		362.00000	370	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		1,841.00000	1,861	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		88.00000	93	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		877.00000	900	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		525.00000	532	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		347.00000	359	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		1,895.00000	1,891	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		256.00000	265	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,503.00000	2,497	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		129.00000	134	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,176.00000	4,166	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		2,070.00000	2,089	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		67.00000	71	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,008.00000	1,031	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		405.00000	413	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		2,445.00000	2,463	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		43.00000	45	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,706.00000	1,728	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		103.00000	110	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		2,493.00000	2,510	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		40.00000	42	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		667.00000	687	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		815.00000	819	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		473.00000	489	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,320.00000	1,321	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,398.00000	2,415	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		45.00000	47	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,661.00000	1,684	21.79	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	7.75	Put			109.00000	116	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,219.00000	1,242	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			266.00000	274	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			452.00000	467	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,399.00000	1,399	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			187.00000	194	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,234.00000	3,226	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			2,398.00000	2,415	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			45.00000	47	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			2,541.00000	2,558	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			38.00000	40	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			5,754.00000	5,768	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			1.00000	0	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			4,259.00000	4,274	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			6.00000	6	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			2,781.00000	2,797	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			28.00000	29	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			58.00000	62	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			6,305.00000	6,294	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			0.00000	6,018	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			0.00000	4,523	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	5	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			0.00000	3,039	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			0.00000	21	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			0.00000	1,640	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	122	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	70	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			0.00000	6,052	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.43440		9.42250		24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			869.00000	889	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			847.00000	855	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			782.00000	800	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,009.00000	1,016	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			815.00000	834	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			943.00000	950	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			782.00000	800	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,009.00000	1,016	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			455.00000	467	28.11	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,083.00000	2,083	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			386.00000	397	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,464.00000	2,463	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			973.00000	994	23.93	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			700.00000	709	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			798.00000	817	24.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.60	Put			976.00000	982	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			705.00000	722	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,182.00000	1,188	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			663.00000	680	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,291.00000	1,295	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			601.00000	617	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,479.00000	1,482	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			650.00000	667	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,328.00000	1,332	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			691.00000	708	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,218.00000	1,223	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			691.00000	708	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,218.00000	1,223	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			638.00000	654	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,365.00000	1,369	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			296.00000	304	30.44	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,173.00000	3,170	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			719.00000	737	25.41	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,147.00000	1,152	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			638.00000	654	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,365.00000	1,369	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			557.00000	572	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,635.00000	1,637	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			547.00000	561	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,675.00000	1,677	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			568.00000	582	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,595.00000	1,598	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			537.00000	551	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,715.00000	1,716	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			508.00000	522	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,836.00000	1,837	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			464.00000	476	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,042.00000	2,042	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			423.00000	434	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,250.00000	2,250	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			431.00000	442	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,208.00000	2,208	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			447.00000	459	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,125.00000	2,124	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			439.00000	450	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,166.00000	2,166	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			491.00000	503	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,918.00000	1,919	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			500.00000	512	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,877.00000	1,878	27.60	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 15/03/2010 Currency Future	10.95	Call			473.00000	485	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,001.00000	2,001	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			455.00000	467	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,083.00000	2,083	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			482.00000	495	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,960.00000	1,960	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			518.00000	531	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,795.00000	1,797	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			537.00000	551	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,715.00000	1,716	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			500.00000	512	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,877.00000	1,878	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			415.00000	426	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,293.00000	2,292	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			395.00000	406	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,412.00000	2,411	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			408.00000	419	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,335.00000	2,334	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			408.00000	419	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,335.00000	2,334	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			400.00000	411	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,378.00000	2,377	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			367.00000	377	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,594.00000	2,592	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			393.00000	404	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,421.00000	2,420	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			354.00000	364	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,682.00000	2,680	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			380.00000	390	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,507.00000	2,506	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			373.00000	383	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,550.00000	2,549	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			750.00000	768	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,077.00000	1,083	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			663.00000	680	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,291.00000	1,295	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			613.00000	629	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,441.00000	1,444	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			590.00000	605	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,517.00000	1,520	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			272.00000	280	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,400.00000	3,396	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			833.00000	852	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			910.00000	917	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			373.00000	383	29.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,550.00000	2,549	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		189.00000	195	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,466.00000	4,460	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		889.00000	909	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		816.00000	825	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		491.00000	503	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,918.00000	1,919	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		198.00000	204	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,325.00000	4,319	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		930.00000	951	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		757.00000	766	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		204.00000	210	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,231.00000	4,225	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		951.00000	972	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		729.00000	738	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		447.00000	459	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,125.00000	2,124	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		207.00000	213	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,184.00000	4,179	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		995.00000	1,016	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		672.00000	682	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		213.00000	220	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,091.00000	4,085	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		342.00000	352	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,770.00000	2,768	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		176.00000	181	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		4,703.00000	4,697	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		765.00000	784	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,043.00000	1,049	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		360.00000	370	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,638.00000	2,636	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		348.00000	358	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,726.00000	2,724	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		178.00000	184	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		4,656.00000	4,649	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		342.00000	352	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,770.00000	2,768	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		331.00000	341	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,859.00000	2,856	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		320.00000	330	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,948.00000	2,945	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		165.00000	170	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		4,893.00000	4,886	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		734.00000	752	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,112.00000	1,118	25.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.30	Call			415.00000	426	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,293.00000	2,292	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			348.00000	358	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,726.00000	2,724	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			337.00000	346	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,814.00000	2,812	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			173.00000	178	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,750.00000	4,744	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			184.00000	189	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,561.00000	4,555	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			909.00000	930	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			787.00000	795	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			201.00000	207	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,278.00000	4,272	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,140.00000	1,162	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			517.00000	527	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			220.00000	227	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,997.00000	3,992	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,065.00000	1,086	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			592.00000	602	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			527.00000	541	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,755.00000	1,756	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			439.00000	450	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,166.00000	2,166	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			210.00000	216	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,137.00000	4,132	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			482.00000	495	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,960.00000	1,960	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			400.00000	411	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,378.00000	2,377	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			195.00000	201	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,372.00000	4,366	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,114.00000	1,136	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			542.00000	552	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			547.00000	561	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,675.00000	1,677	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			527.00000	541	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,755.00000	1,756	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			217.00000	223	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,044.00000	4,039	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,041.00000	1,062	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			619.00000	628	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			192.00000	198	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,419.00000	4,413	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			1,166.00000	1,188	23.17	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.75	Put			494.00000	504	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			223.00000	230	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,951.00000	3,946	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,248.00000	1,270	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			426.00000	436	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			579.00000	593	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,556.00000	1,559	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			234.00000	242	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,812.00000	3,807	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			1,277.00000	1,299	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			404.00000	414	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			590.00000	605	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,517.00000	1,520	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			238.00000	246	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			3,766.00000	3,761	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,336.00000	1,358	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			363.00000	373	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			246.00000	254	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			3,674.00000	3,669	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			1,306.00000	1,328	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			383.00000	393	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			625.00000	641	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,403.00000	1,406	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			601.00000	617	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,479.00000	1,482	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			242.00000	250	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			3,720.00000	3,715	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,561.00000	1,583	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			239.00000	248	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			677.00000	694	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,254.00000	1,259	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			277.00000	285	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,354.00000	3,351	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,527.00000	1,549	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			255.00000	264	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,631.00000	1,652	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			209.00000	218	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			734.00000	752	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,112.00000	1,118	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			287.00000	295	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,264.00000	3,261	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,667.00000	1,688	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			195.00000	204	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			291.00000	300	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,219.00000	3,215	30.53	0.00	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	8.30	Call			1,429.00000	1,450	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			306.00000	316	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			650.00000	667	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,328.00000	1,332	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			625.00000	641	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,403.00000	1,406	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			259.00000	267	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,536.00000	3,532	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,596.00000	1,617	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			224.00000	233	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			719.00000	737	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,147.00000	1,152	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			282.00000	290	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,309.00000	3,306	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,704.00000	1,725	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			181.00000	190	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			765.00000	784	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,043.00000	1,049	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,912.00000	1,932	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			140.00000	148	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			851.00000	870	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			878.00000	886	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			291.00000	300	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,219.00000	3,215	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,955.00000	1,975	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			132.00000	140	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			909.00000	930	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			787.00000	795	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,998.00000	2,018	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			125.00000	133	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			889.00000	909	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			816.00000	825	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			300.00000	309	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,128.00000	3,125	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			2,041.00000	2,061	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			118.00000	126	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,775.00000	5,787	38.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			2.00000	3	38.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			4,284.00000	4,299	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			12.00000	14	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,814.00000	2,831	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			42.00000	46	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			263.00000	271	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			3,491.00000	3,487	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			105.00000	108	34.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	15.65	Put		6,332.00000	6,324	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		0.00000	6,036	39.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	2	39.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		0.00000	4,546	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		0.00000	12	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		0.00000	3,068	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		0.00000	33	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	120	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		0.00000	6,086	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.52800	9.51750		24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		992.00000	1,005	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		974.00000	977	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		904.00000	917	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,137.00000	1,139	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		955.00000	969	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,038.00000	1,041	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		448.00000	456	28.81	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		2,831.00000	2,828	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		1,132.00000	1,147	23.65	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		764.00000	769	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		938.00000	951	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,071.00000	1,073	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		921.00000	934	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,104.00000	1,106	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		827.00000	839	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,309.00000	1,311	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		784.00000	796	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,417.00000	1,418	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		720.00000	731	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,602.00000	1,603	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		771.00000	782	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,453.00000	1,454	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		812.00000	824	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,345.00000	1,346	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		417.00000	424	29.24	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,050.00000	3,046	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,029.00000	1,044	24.14	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		912.00000	916	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,771.00000	1,787	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		253.00000	259	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		888.00000	901	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,171.00000	1,173	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		857.00000	869	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,239.00000	1,241	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		798.00000	810	25.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,381.00000	1,382	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			745.00000	756	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,527.00000	1,528	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			389.00000	396	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,272.00000	3,268	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,737.00000	1,753	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			269.00000	275	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			872.00000	885	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,205.00000	1,207	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			842.00000	854	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,274.00000	1,276	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			758.00000	769	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,490.00000	1,491	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			732.00000	743	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,565.00000	1,565	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			384.00000	391	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,317.00000	3,313	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,638.00000	1,655	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			321.00000	327	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			857.00000	869	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,239.00000	1,241	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			745.00000	756	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,527.00000	1,528	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			696.00000	707	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,679.00000	1,679	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			368.00000	374	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,450.00000	3,446	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,545.00000	1,562	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			378.00000	384	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			812.00000	824	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,345.00000	1,346	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			732.00000	743	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,565.00000	1,565	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			708.00000	719	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,640.00000	1,641	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			685.00000	695	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,717.00000	1,717	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			663.00000	673	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			1,795.00000	1,795	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			351.00000	358	30.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,584.00000	3,580	30.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,671.00000	1,687	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			303.00000	309	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			872.00000	885	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,205.00000	1,207	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 14/06/2010 Currency Future	12.55	Call			373.00000	380	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,406.00000	3,402	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,964.00000	1,981	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			196.00000	203	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,010.00000	1,024	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			943.00000	946	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			973.00000	987	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,006.00000	1,009	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			842.00000	854	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,274.00000	1,276	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			2,003.00000	2,021	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			186.00000	193	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			1,029.00000	1,044	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			912.00000	916	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			888.00000	901	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,171.00000	1,173	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			411.00000	418	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,094.00000	3,090	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			2,044.00000	2,061	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			176.00000	183	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			1,049.00000	1,063	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			882.00000	885	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,010.00000	1,024	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			943.00000	946	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			406.00000	413	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,138.00000	3,135	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			2,084.00000	2,101	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			167.00000	173	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			1,069.00000	1,084	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			852.00000	856	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,772.00000	5,783	35.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			4.00000	5	35.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			4,285.00000	4,299	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			18.00000	21	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,824.00000	2,839	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			56.00000	61	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,607.00000	1,623	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			339.00000	345	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			547.00000	555	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,279.00000	2,277	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			232.00000	236	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			4,965.00000	4,958	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			155.00000	158	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,388.00000	6,380	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			0.00000	6,032	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 14/06/2010 Currency Future	3.50	Put			0.00000	4	36.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			0.00000	4,545	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			0.00000	17	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			0.00000	3,071	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			0.00000	43	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			0.00000	602	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			0.00000	2,074	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			0.00000	385	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			0.00000	3,357	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			0.00000	253	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			0.00000	4,725	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			0.00000	173	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			0.00000	6,145	33.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.41730		13.47230		19.73	3,542,167.20	264	16,893.00
£ / R On 12/06/2009 Currency Future	13.45	Call			446.00000	402	19.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			423.00000	435	19.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			296.00000	263	21.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			724.00000	745	21.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			389.00000	348	20.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			516.00000	531	20.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			472.00000	422	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			400.00000	405	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			371.00000	332	20.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			549.00000	565	20.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			355.00000	317	20.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			583.00000	600	20.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			310.00000	275	21.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			688.00000	708	21.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			260.00000	229	22.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			837.00000	861	22.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			283.00000	251	21.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			761.00000	783	21.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			296.00000	263	21.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			724.00000	745	21.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			271.00000	239	22.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			799.00000	822	22.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			238.00000	209	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			916.00000	942	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			228.00000	200	23.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			955.00000	983	23.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			218.00000	191	23.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			996.00000	1,024	23.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			209.00000	183	23.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,037.00000	1,066	23.41	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	14.10	Call			248.00000	219	22.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			876.00000	901	22.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			157.00000	136	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,335.00000	1,369	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			129.00000	112	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,557.00000	1,594	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			80.00000	70	27.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,008.00000	2,053	27.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			107.00000	93	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,735.00000	1,776	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			118.00000	102	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,646.00000	1,685	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			113.00000	98	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,690.00000	1,730	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			129.00000	112	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,557.00000	1,594	25.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			192.00000	168	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,120.00000	1,151	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			170.00000	148	24.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,248.00000	1,281	24.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			151.00000	131	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,378.00000	1,413	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			139.00000	121	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,467.00000	1,503	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			134.00000	116	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,512.00000	1,549	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			124.00000	107	26.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,602.00000	1,640	26.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			157.00000	136	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,335.00000	1,369	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			145.00000	126	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,423.00000	1,458	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			163.00000	142	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,291.00000	1,325	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			163.00000	142	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,291.00000	1,325	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			177.00000	154	24.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,205.00000	1,237	24.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			201.00000	175	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,078.00000	1,108	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			184.00000	161	24.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,162.00000	1,193	24.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			84.00000	73	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,962.00000	2,006	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			102.00000	89	26.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.15	Put		1,780.00000	1,821	26.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		84.00000	73	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,962.00000	2,006	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		113.00000	98	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,690.00000	1,730	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call		76.00000	67	27.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put		2,054.00000	2,099	27.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call		93.00000	81	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put		1,870.00000	1,913	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		238.00000	209	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		916.00000	942	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		134.00000	116	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,512.00000	1,549	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		97.00000	84	26.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		1,825.00000	1,867	26.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		69.00000	61	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		2,147.00000	2,193	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		49.00000	44	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,477.00000	2,527	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		39.00000	35	28.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		2,717.00000	2,768	28.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		52.00000	46	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,429.00000	2,479	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		63.00000	55	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		2,240.00000	2,288	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		60.00000	53	27.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		2,288.00000	2,335	27.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		66.00000	58	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		2,194.00000	2,241	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		57.00000	50	27.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		2,335.00000	2,383	27.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		66.00000	58	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		2,194.00000	2,241	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		32.00000	30	29.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,910.00000	2,962	29.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		45.00000	40	28.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,573.00000	2,623	28.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		41.00000	37	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,668.00000	2,719	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		29.00000	26	29.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		3,056.00000	3,109	29.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		37.00000	34	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,765.00000	2,816	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		31.00000	28	29.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,958.00000	3,011	29.45	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.60	Call			27.00000	25	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,155.00000	3,208	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			26.00000	23	30.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,253.00000	3,306	30.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			25.00000	23	30.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,303.00000	3,355	30.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			29.00000	27	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,007.00000	3,060	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			35.00000	32	29.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,813.00000	2,865	29.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			24.00000	22	30.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,352.00000	3,405	30.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			21.00000	18	32.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,698.00000	3,751	32.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			22.00000	19	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,599.00000	3,652	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			18.00000	16	33.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,046.00000	4,098	33.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			16.00000	14	34.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,344.00000	4,397	34.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			12.00000	10	36.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,940.00000	4,993	36.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			9.00000	7	37.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,537.00000	5,590	37.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			8.00000	7	38.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,686.00000	5,740	38.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			10.00000	8	37.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,337.00000	5,391	37.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			12.00000	10	36.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,890.00000	4,943	36.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			13.00000	11	35.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,791.00000	4,844	35.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			10.00000	8	37.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,288.00000	5,341	37.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			20.00000	18	32.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,798.00000	3,850	32.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			34.00000	31	29.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,861.00000	2,914	29.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			54.00000	48	28.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,382.00000	2,431	28.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			107.00000	93	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,735.00000	1,776	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			88.00000	77	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,916.00000	1,959	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			80.00000	70	27.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.40	Put		2,008.00000	2,053	27.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		73.00000	64	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		2,100.00000	2,146	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		139.00000	121	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,467.00000	1,503	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		88.00000	77	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,916.00000	1,959	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		102.00000	89	26.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,780.00000	1,821	26.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		69.00000	61	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		2,147.00000	2,193	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		54.00000	48	28.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,382.00000	2,431	28.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		49.00000	44	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,477.00000	2,527	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		63.00000	55	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		2,240.00000	2,288	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		37.00000	34	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,765.00000	2,816	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		49.00000	44	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,477.00000	2,527	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		41.00000	37	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,668.00000	2,719	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		47.00000	42	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		2,525.00000	2,575	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		43.00000	38	28.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		2,620.00000	2,671	28.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		31.00000	28	29.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,958.00000	3,011	29.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		45.00000	40	28.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,573.00000	2,623	28.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		34.00000	31	29.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,861.00000	2,914	29.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		27.00000	25	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		3,155.00000	3,208	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		24.00000	22	30.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		3,352.00000	3,405	30.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		26.00000	23	30.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		3,253.00000	3,306	30.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		23.00000	21	31.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		3,451.00000	3,504	31.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		22.00000	20	31.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		3,550.00000	3,603	31.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		23.00000	21	31.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		3,451.00000	3,504	31.22	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 12/06/2009 Currency Future	17.10	Call		21.00000	19	31.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,649.00000	3,702	31.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		28.00000	26	29.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		3,106.00000	3,158	29.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		26.00000	24	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,204.00000	3,257	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		24.00000	22	31.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		3,402.00000	3,454	31.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call		23.00000	20	31.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put		3,500.00000	3,553	31.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		39.00000	35	28.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		2,717.00000	2,768	28.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		32.00000	30	29.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,910.00000	2,962	29.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		24.00000	22	31.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		3,402.00000	3,454	31.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		19.00000	17	32.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,897.00000	3,949	32.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call		18.00000	16	33.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put		3,996.00000	4,049	33.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		18.00000	15	33.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		4,095.00000	4,148	33.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call		17.00000	15	33.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put		4,195.00000	4,247	33.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		12.00000	10	36.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		4,989.00000	5,043	36.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call		11.00000	9	36.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put		5,089.00000	5,142	36.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		11.00000	9	36.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		5,188.00000	5,242	36.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		10.00000	8	37.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		5,387.00000	5,441	37.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call		9.00000	8	37.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put		5,487.00000	5,540	37.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		9.00000	7	37.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,586.00000	5,640	37.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call		16.00000	14	34.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put		4,394.00000	4,446	34.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		15.00000	13	35.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		4,493.00000	4,546	35.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call		14.00000	12	35.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put		4,592.00000	4,645	35.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		14.00000	12	35.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,691.00000	4,744	35.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		15.00000	13	35.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.95	Put		4,493.00000	4,546	35.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		14.00000	12	35.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,691.00000	4,744	35.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		12.00000	10	36.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		4,989.00000	5,043	36.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		11.00000	9	36.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		5,188.00000	5,242	36.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call		11.00000	10	36.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put		5,039.00000	5,092	36.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call		11.00000	9	36.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put		5,138.00000	5,192	36.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call		10.00000	9	36.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put		5,238.00000	5,291	36.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		9.00000	8	37.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,437.00000	5,490	37.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call		8.00000	7	38.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put		5,636.00000	5,690	38.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call		8.00000	7	38.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put		5,736.00000	5,789	38.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		10.00000	8	37.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		5,387.00000	5,441	37.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		9.00000	7	37.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,586.00000	5,640	37.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		8.00000	7	38.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		5,786.00000	5,839	38.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		8.00000	6	38.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		5,885.00000	5,939	38.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call		7.00000	6	38.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put		5,985.00000	6,039	38.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call		7.00000	5	38.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put		6,084.00000	6,138	38.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		9.00000	8	37.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,437.00000	5,490	37.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		8.00000	6	38.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		5,835.00000	5,889	38.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		7.00000	6	38.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		5,935.00000	5,989	38.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		19.00000	16	33.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,946.00000	3,999	33.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		17.00000	15	33.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		4,145.00000	4,198	33.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		17.00000	14	34.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		4,244.00000	4,297	34.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		16.00000	13	34.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,443.00000	4,496	34.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.00	Call			15.00000	13	35.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,543.00000	4,595	35.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			14.00000	12	35.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,642.00000	4,695	35.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			13.00000	11	35.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,741.00000	4,794	35.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			21.00000	19	31.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,649.00000	3,702	31.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			20.00000	18	32.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,748.00000	3,801	32.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			19.00000	17	32.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,847.00000	3,900	32.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			19.00000	16	33.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,946.00000	3,999	33.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			16.00000	13	34.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,443.00000	4,496	34.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			26.00000	24	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,204.00000	3,257	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			21.00000	18	32.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,698.00000	3,751	32.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			22.00000	19	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,599.00000	3,652	31.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			19.00000	17	32.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,897.00000	3,949	32.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			18.00000	15	33.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,095.00000	4,148	33.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			29.00000	27	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,007.00000	3,060	29.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			52.00000	46	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,429.00000	2,479	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			170.00000	148	24.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,248.00000	1,281	24.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			339.00000	302	21.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			617.00000	635	21.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			260.00000	229	22.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			837.00000	861	22.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			324.00000	288	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			652.00000	671	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			192.00000	168	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,120.00000	1,151	23.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			426.00000	383	20.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			453.00000	466	20.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			324.00000	288	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			652.00000	671	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			310.00000	275	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 12/06/2009 Currency Future	13.85	Put		688.00000	708	21.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		201.00000	175	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,078.00000	1,108	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		209.00000	183	23.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		1,037.00000	1,066	23.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		407.00000	366	20.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		484.00000	498	20.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		371.00000	332	20.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		549.00000	565	20.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		407.00000	366	20.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		484.00000	498	20.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		528.00000	477	19.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		356.00000	360	19.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		472.00000	422	19.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		400.00000	405	19.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		558.00000	506	20.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		335.00000	339	20.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		500.00000	449	19.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		378.00000	382	19.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		588.00000	536	20.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		316.00000	318	20.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call		5,572.00000	5,517	40.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put		0.00000	0	40.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call		4,076.00000	4,021	36.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put		4.00000	3	36.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call		2,589.00000	2,533	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put		16.00000	16	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		1,175.00000	1,121	21.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		103.00000	103	21.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		12.00000	10	36.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		4,940.00000	4,993	36.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call		5.00000	4	38.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put		6,432.00000	6,487	38.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call		0.00000	5,967	40.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put		0.00000	0	40.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call		0.00000	4,469	39.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put		0.00000	2	39.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call		0.00000	2,977	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put		0.00000	10	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		0.00000	1,516	22.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		0.00000	49	22.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.61930	13.67480		20.88	0.00	0	3,466.00
£ / R On 14/09/2009 Currency Future	13.65	Call		761.00000	717	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		737.00000	748	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		608.00000	570	22.22	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 14/09/2009 Currency Future	14.10	Put			1,034.00000	1,050	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			706.00000	663	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			831.00000	844	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			783.00000	736	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			708.00000	717	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			671.00000	630	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			897.00000	911	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			688.00000	647	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			864.00000	877	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			671.00000	630	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			897.00000	911	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			623.00000	584	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			999.00000	1,015	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			566.00000	529	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,141.00000	1,160	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			579.00000	542	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,105.00000	1,123	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			608.00000	570	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,034.00000	1,050	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			539.00000	504	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,214.00000	1,235	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			514.00000	480	23.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,290.00000	1,311	23.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			502.00000	469	23.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,328.00000	1,350	23.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			552.00000	516	22.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,177.00000	1,197	22.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			428.00000	399	24.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,603.00000	1,629	24.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			384.00000	357	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,809.00000	1,838	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			307.00000	284	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,232.00000	2,265	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			343.00000	318	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,018.00000	2,049	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			359.00000	334	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,934.00000	1,964	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			376.00000	350	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,851.00000	1,880	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			428.00000	399	24.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,603.00000	1,629	24.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			480.00000	447	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,405.00000	1,428	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			448.00000	417	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,523.00000	1,548	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.10	Call			384.00000	357	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,809.00000	1,838	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			401.00000	373	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,726.00000	1,754	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			419.00000	390	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,644.00000	1,671	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			392.00000	365	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,768.00000	1,796	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			410.00000	381	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,685.00000	1,712	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			438.00000	408	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,563.00000	1,589	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			419.00000	390	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,644.00000	1,671	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			351.00000	326	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,976.00000	2,007	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			367.00000	341	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,893.00000	1,922	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			458.00000	427	23.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,483.00000	1,508	23.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			343.00000	318	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,018.00000	2,049	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			307.00000	284	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,232.00000	2,265	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			328.00000	304	25.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,103.00000	2,135	25.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			300.00000	278	26.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,275.00000	2,309	26.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			294.00000	272	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,319.00000	2,352	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			321.00000	297	25.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,146.00000	2,178	25.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			527.00000	492	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,252.00000	1,273	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			281.00000	260	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,407.00000	2,441	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			469.00000	437	23.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,444.00000	1,468	23.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			438.00000	408	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,563.00000	1,589	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			335.00000	311	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,061.00000	2,092	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			552.00000	516	22.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,177.00000	1,197	22.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			639.00000	599	21.95	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.00	Put			964.00000	980	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			655.00000	614	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			930.00000	945	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			594.00000	556	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,069.00000	1,086	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			491.00000	458	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,366.00000	1,389	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			351.00000	326	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,976.00000	2,007	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			270.00000	249	26.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,495.00000	2,530	26.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			335.00000	311	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,061.00000	2,092	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			281.00000	260	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,407.00000	2,441	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			270.00000	249	26.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,495.00000	2,530	26.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			259.00000	239	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,584.00000	2,619	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			248.00000	229	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,673.00000	2,709	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			392.00000	365	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,768.00000	1,796	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			314.00000	291	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,189.00000	2,221	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			287.00000	266	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,363.00000	2,397	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			314.00000	291	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,189.00000	2,221	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			275.00000	254	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,451.00000	2,485	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			264.00000	244	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,539.00000	2,574	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			253.00000	234	26.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,628.00000	2,664	26.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			527.00000	492	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,252.00000	1,273	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			229.00000	211	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,854.00000	2,891	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			594.00000	556	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,069.00000	1,086	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			469.00000	437	23.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,444.00000	1,468	23.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			376.00000	350	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,851.00000	1,880	25.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.60	Call			480.00000	447	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,405.00000	1,428	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			724.00000	681	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			799.00000	811	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			688.00000	647	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			864.00000	877	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			623.00000	584	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			999.00000	1,015	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			491.00000	458	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,366.00000	1,389	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			706.00000	663	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			831.00000	844	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			742.00000	699	21.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			768.00000	779	21.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			539.00000	504	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,214.00000	1,235	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			828.00000	780	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			653.00000	660	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			783.00000	736	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			708.00000	717	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			852.00000	803	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			627.00000	633	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			805.00000	758	20.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			681.00000	688	20.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			875.00000	826	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			601.00000	607	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,582.00000	5,526	34.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			7.00000	7	34.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			4,097.00000	4,041	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			23.00000	22	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,641.00000	2,584	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			66.00000	65	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,340.00000	1,284	19.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			265.00000	265	19.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			165.00000	151	28.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,590.00000	3,631	28.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			85.00000	72	30.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,010.00000	5,053	30.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			36.00000	24	29.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,461.00000	6,505	29.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			0.00000	5,974	35.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	5	35.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			0.00000	4,485	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	16	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	3,016	24.41	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 14/09/2009 Currency Future	10.65	Put		0.00000	47	24.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		0.00000	1,612	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		0.00000	143	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		0.00000	183	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		0.00000	3,214	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		0.00000	98	30.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		0.00000	4,629	30.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	33	29.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		0.00000	6,063	29.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.79790	13.85250		21.66	0.00	0	55.00
£ / R On 14/12/2009 Currency Future	13.85	Call		979.00000	948	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		976.00000	1,000	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		827.00000	800	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,274.00000	1,302	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		925.00000	895	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,072.00000	1,097	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		999.00000	966	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		946.00000	969	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		907.00000	878	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,105.00000	1,130	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		907.00000	878	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,105.00000	1,130	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		890.00000	862	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,138.00000	1,164	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		842.00000	815	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,239.00000	1,267	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		782.00000	757	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,380.00000	1,409	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		811.00000	785	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,309.00000	1,337	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		797.00000	771	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,344.00000	1,373	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		768.00000	743	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,416.00000	1,445	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		667.00000	644	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,714.00000	1,747	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		679.00000	656	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,676.00000	1,708	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		741.00000	717	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,489.00000	1,519	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		715.00000	691	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,563.00000	1,593	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		690.00000	667	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,638.00000	1,669	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		644.00000	623	24.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.00	Put			1,792.00000	1,825	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			623.00000	602	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,870.00000	1,904	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			602.00000	582	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,950.00000	1,984	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			527.00000	508	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,274.00000	2,311	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			890.00000	862	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,138.00000	1,164	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			858.00000	830	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,205.00000	1,232	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			960.00000	930	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,008.00000	1,032	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			741.00000	717	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,489.00000	1,519	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			874.00000	846	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,171.00000	1,198	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			755.00000	730	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,452.00000	1,482	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			728.00000	704	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,526.00000	1,556	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			703.00000	679	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,600.00000	1,631	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			612.00000	592	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,910.00000	1,944	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			979.00000	948	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			976.00000	1,000	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			942.00000	912	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,040.00000	1,064	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			874.00000	846	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,171.00000	1,198	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			755.00000	730	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,452.00000	1,482	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			655.00000	633	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,753.00000	1,785	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			728.00000	704	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,526.00000	1,556	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			633.00000	612	24.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,831.00000	1,864	24.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			960.00000	930	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,008.00000	1,032	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			797.00000	771	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,344.00000	1,373	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			667.00000	644	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,714.00000	1,747	23.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.70	Call		1,040.00000	1,007	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		888.00000	909	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		1,062.00000	1,028	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		859.00000	880	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		1,019.00000	986	21.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		917.00000	938	21.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		811.00000	785	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,309.00000	1,337	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		1,083.00000	1,049	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		831.00000	851	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,570.00000	5,516	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		18.00000	18	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		4,095.00000	4,041	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		43.00000	44	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,662.00000	2,610	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		110.00000	112	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		1,496.00000	1,454	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		443.00000	456	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		493.00000	476	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,440.00000	2,478	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		311.00000	300	28.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		3,759.00000	3,802	28.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		202.00000	194	30.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,150.00000	5,197	30.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		127.00000	122	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,575.00000	6,624	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		0.00000	5,961	31.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	13	31.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		0.00000	4,483	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		0.00000	35	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		0.00000	3,018	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		0.00000	70	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	1,739	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		0.00000	291	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		0.00000	554	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		0.00000	2,106	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		0.00000	345	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		0.00000	3,397	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		0.00000	222	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		0.00000	4,774	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	147	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		0.00000	6,199	31.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.09680	14.16930		22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		0.00000	1,320	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		0.00000	1,373	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.60	Call			1,214.00000	1,170	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,644.00000	1,673	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,296.00000	1,250	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,477.00000	1,503	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,385.00000	1,338	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,316.00000	1,341	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,671.00000	1,617	21.00	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put			902.00000	920	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			622.00000	597	26.92	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,953.00000	4,000	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,441.00000	1,392	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,222.00000	1,245	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,265.00000	2,201	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			446.00000	455	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,947.00000	1,887	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			628.00000	641	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,694.00000	1,639	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			875.00000	892	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,480.00000	1,430	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,160.00000	1,183	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			1,005.00000	967	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,185.00000	2,220	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			796.00000	766	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,977.00000	3,019	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			643.00000	618	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,824.00000	3,871	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			519.00000	496	27.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,699.00000	4,750	27.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,301.00000	2,236	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			431.00000	439	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,975.00000	1,915	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			606.00000	618	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,718.00000	1,662	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			848.00000	865	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,499.00000	1,449	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,130.00000	1,152	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,314.00000	1,267	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,444.00000	1,470	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			1,017.00000	979	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,148.00000	2,182	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			805.00000	774	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,936.00000	2,977	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			651.00000	625	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,781.00000	3,828	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			524.00000	502	27.74	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 14/06/2010 Currency Future	18.30	Put		4,655.00000	4,705	27.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,615.00000	5,542	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		45.00000	46	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,161.00000	4,090	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		92.00000	93	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,828.00000	2,760	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		259.00000	263	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,816.00000	1,758	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		746.00000	761	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		842.00000	810	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,773.00000	2,813	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		609.00000	584	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,039.00000	4,087	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		444.00000	424	28.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,374.00000	5,427	28.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		316.00000	302	29.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,747.00000	6,805	29.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		0.00000	5,984	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		0.00000	38	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		0.00000	4,515	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		0.00000	68	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		0.00000	3,127	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		0.00000	180	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		0.00000	1,999	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		0.00000	552	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		0.00000	900	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		0.00000	2,453	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		0.00000	647	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		0.00000	3,700	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		0.00000	467	28.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		0.00000	5,020	28.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		0.00000	344	29.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		0.00000	6,397	29.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.81870	11.92520		19.73	9,206,767.30	779	20,873.00
€ / R On 12/06/2009 Currency Future	11.95	Call		374.00000	318	20.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		398.00000	449	20.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		275.00000	231	21.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		600.00000	663	21.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		320.00000	271	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		495.00000	552	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		320.00000	271	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		495.00000	552	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		261.00000	220	22.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		636.00000	701	22.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.20	Call			289.00000	244	21.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			564.00000	625	21.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			249.00000	209	22.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			673.00000	740	22.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			237.00000	198	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			711.00000	780	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			225.00000	189	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			750.00000	820	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			195.00000	163	23.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			870.00000	944	23.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			162.00000	134	24.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,036.00000	1,116	24.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			135.00000	112	25.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,210.00000	1,294	25.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			141.00000	117	25.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,166.00000	1,249	25.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			105.00000	87	26.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,480.00000	1,568	26.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			101.00000	84	27.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,525.00000	1,615	27.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			109.00000	91	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,434.00000	1,522	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			114.00000	95	26.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,389.00000	1,476	26.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			119.00000	99	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,343.00000	1,430	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			119.00000	99	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,343.00000	1,430	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			129.00000	107	25.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,254.00000	1,339	25.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			87.00000	72	27.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,661.00000	1,753	27.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			73.00000	60	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,798.00000	1,892	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			69.00000	57	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,844.00000	1,938	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			97.00000	80	27.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,572.00000	1,662	27.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			101.00000	84	27.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,525.00000	1,615	27.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			129.00000	107	25.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,254.00000	1,339	25.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			154.00000	128	24.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,079.00000	1,160	24.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			124.00000	103	25.96	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.10	Put		1,299.00000	1,384	25.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		148.00000	123	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,122.00000	1,204	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		92.00000	76	27.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		1,616.00000	1,707	27.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		73.00000	60	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,798.00000	1,892	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		69.00000	57	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,844.00000	1,938	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		62.00000	51	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,937.00000	2,032	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		55.00000	45	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		2,030.00000	2,127	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		77.00000	64	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		1,752.00000	1,845	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		105.00000	87	26.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,480.00000	1,568	26.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		82.00000	68	27.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		1,707.00000	1,799	27.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call		52.00000	43	28.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put		2,077.00000	2,174	28.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		49.00000	41	28.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		2,124.00000	2,222	28.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		44.00000	36	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,219.00000	2,317	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		24.00000	20	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		2,749.00000	2,851	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		23.00000	18	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		2,798.00000	2,900	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		33.00000	27	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		2,458.00000	2,559	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		42.00000	34	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		2,267.00000	2,365	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call		58.00000	48	28.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put		1,983.00000	2,079	28.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		77.00000	64	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		1,752.00000	1,845	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		82.00000	68	27.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		1,707.00000	1,799	27.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		62.00000	51	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,937.00000	2,032	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		97.00000	80	27.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,572.00000	1,662	27.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		44.00000	36	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,219.00000	2,317	28.71	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	14.50	Call			28.00000	23	29.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,603.00000	2,704	29.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			18.00000	15	30.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,993.00000	3,096	30.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			13.00000	11	30.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,288.00000	3,392	30.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			35.00000	29	29.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,410.00000	2,510	29.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			40.00000	32	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,314.00000	2,414	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			148.00000	123	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,122.00000	1,204	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			169.00000	141	24.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			994.00000	1,072	24.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			261.00000	220	22.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			636.00000	701	22.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			249.00000	209	22.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			673.00000	740	22.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			204.00000	171	23.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			829.00000	902	23.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			215.00000	179	23.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			789.00000	861	23.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			186.00000	155	23.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			911.00000	986	23.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			337.00000	285	20.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			462.00000	517	20.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			304.00000	257	21.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			529.00000	588	21.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			504.00000	427	19.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			279.00000	308	19.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			447.00000	373	19.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			322.00000	355	19.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			393.00000	335	20.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			368.00000	416	20.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			355.00000	301	20.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			430.00000	482	20.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			475.00000	400	19.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			300.00000	331	19.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			420.00000	354	19.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			344.00000	385	19.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			204.00000	171	23.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			829.00000	902	23.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			177.00000	148	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			952.00000	1,029	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			337.00000	285	20.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.05	Put			462.00000	517	20.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			304.00000	257	21.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			529.00000	588	21.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			535.00000	455	19.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			260.00000	287	19.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			420.00000	354	19.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			344.00000	385	19.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			186.00000	155	23.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			911.00000	986	23.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			154.00000	128	24.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,079.00000	1,160	24.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			195.00000	163	23.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			870.00000	944	23.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			237.00000	198	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			711.00000	780	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			162.00000	134	24.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,036.00000	1,116	24.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			65.00000	54	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,890.00000	1,985	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			55.00000	45	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,030.00000	2,127	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			37.00000	31	28.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,362.00000	2,462	28.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			30.00000	24	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,555.00000	2,656	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			27.00000	22	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,652.00000	2,753	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			22.00000	18	29.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,846.00000	2,949	29.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			19.00000	16	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,944.00000	3,047	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			17.00000	14	30.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,042.00000	3,145	30.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			16.00000	13	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,140.00000	3,244	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			32.00000	26	29.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,506.00000	2,607	29.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			25.00000	21	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,700.00000	2,802	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			35.00000	29	29.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,410.00000	2,510	29.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			32.00000	26	29.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,506.00000	2,607	29.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			25.00000	21	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,700.00000	2,802	29.64	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 12/06/2009 Currency Future	14.80	Call			20.00000	17	30.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,895.00000	2,998	30.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			16.00000	13	30.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,091.00000	3,195	30.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			15.00000	12	30.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,190.00000	3,293	30.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			12.00000	10	30.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,387.00000	3,491	30.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			11.00000	9	31.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,486.00000	3,590	31.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			10.00000	8	31.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,585.00000	3,689	31.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			9.00000	7	31.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,684.00000	3,788	31.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			20.00000	17	30.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,895.00000	2,998	30.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			18.00000	15	30.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,993.00000	3,096	30.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			12.00000	10	30.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,387.00000	3,491	30.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			47.00000	38	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,172.00000	2,270	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			124.00000	103	25.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,299.00000	1,384	25.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			47.00000	38	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,172.00000	2,270	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			42.00000	34	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,267.00000	2,365	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			40.00000	32	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,314.00000	2,414	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,675.00000	5,569	17.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	17.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			4,175.00000	4,069	22.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	22.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,677.00000	2,571	24.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			2.00000	2	24.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			1,227.00000	1,125	20.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			52.00000	56	20.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			13.00000	10	30.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,338.00000	3,441	30.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			3.00000	2	33.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			4,828.00000	4,933	33.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			1.00000	0	35.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,326.00000	6,432	35.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			0.00000	5,919	16.20	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	5.90	Put		0.00000	0	16.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call		0.00000	4,419	21.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	21.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		0.00000	2,920	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		0.00000	1	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		0.00000	1,444	21.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		0.00000	25	21.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	3	32.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		0.00000	4,584	32.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	1	35.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		0.00000	6,082	35.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.99200	12.10030		21.02	0.00	0	813.00
€ / R On 14/09/2009 Currency Future	12.10	Call		660.00000	605	21.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		659.00000	713	21.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		559.00000	512	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		859.00000	920	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		590.00000	541	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		790.00000	849	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		607.00000	556	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		757.00000	814	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		544.00000	498	22.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		894.00000	956	22.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		530.00000	485	22.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		930.00000	993	22.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		503.00000	460	23.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,003.00000	1,068	23.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		490.00000	448	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,040.00000	1,106	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		454.00000	415	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,153.00000	1,223	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		411.00000	376	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,311.00000	1,384	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		374.00000	342	25.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,473.00000	1,550	25.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		383.00000	350	24.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,432.00000	1,508	24.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		383.00000	350	24.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,432.00000	1,508	24.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		326.00000	299	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,726.00000	1,807	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		319.00000	292	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,769.00000	1,850	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		334.00000	305	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,683.00000	1,763	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		341.00000	312	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.40	Put			1,641.00000	1,720	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			349.00000	319	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,599.00000	1,677	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			349.00000	319	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,599.00000	1,677	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			365.00000	334	25.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,515.00000	1,592	25.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			296.00000	271	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,896.00000	1,979	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			274.00000	250	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,024.00000	2,108	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			267.00000	244	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,067.00000	2,152	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			313.00000	286	26.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,812.00000	1,894	26.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			357.00000	326	25.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,557.00000	1,634	25.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			357.00000	326	25.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,557.00000	1,634	25.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			341.00000	312	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,641.00000	1,720	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			401.00000	367	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,351.00000	1,425	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			289.00000	264	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,938.00000	2,022	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			304.00000	279	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,854.00000	1,937	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			267.00000	244	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,067.00000	2,152	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			260.00000	237	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,110.00000	2,195	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			253.00000	231	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,153.00000	2,239	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			241.00000	220	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,240.00000	2,328	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			281.00000	257	26.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,981.00000	2,065	26.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			392.00000	358	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,391.00000	1,466	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			229.00000	209	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,328.00000	2,417	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			166.00000	151	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,916.00000	3,009	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			281.00000	257	26.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,981.00000	2,065	26.80	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 14/09/2009 Currency Future	14.10	Call			241.00000	220	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,240.00000	2,328	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			217.00000	198	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,417.00000	2,506	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			207.00000	188	27.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,507.00000	2,596	27.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			197.00000	179	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,597.00000	2,687	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			188.00000	171	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,687.00000	2,779	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			313.00000	286	26.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,812.00000	1,894	26.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			217.00000	198	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,417.00000	2,506	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			207.00000	188	27.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,507.00000	2,596	27.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			477.00000	437	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,077.00000	1,145	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			454.00000	415	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,153.00000	1,223	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			432.00000	395	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,231.00000	1,303	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			319.00000	292	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,769.00000	1,850	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			247.00000	225	27.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,197.00000	2,283	27.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			235.00000	214	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,284.00000	2,372	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			223.00000	203	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,373.00000	2,461	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			392.00000	358	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,391.00000	1,466	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			432.00000	395	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,231.00000	1,303	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			443.00000	405	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,192.00000	1,263	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			421.00000	385	24.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,271.00000	1,343	24.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			274.00000	250	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,024.00000	2,108	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			401.00000	367	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,351.00000	1,425	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			304.00000	279	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,854.00000	1,937	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			465.00000	426	23.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.75	Put			1,115.00000	1,184	23.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			503.00000	460	23.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,003.00000	1,068	23.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			575.00000	526	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			824.00000	884	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			516.00000	472	22.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			966.00000	1,030	22.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			641.00000	588	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			691.00000	746	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			575.00000	526	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			824.00000	884	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			443.00000	405	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,192.00000	1,263	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			660.00000	605	21.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			659.00000	713	21.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			624.00000	572	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			724.00000	780	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			680.00000	622	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			630.00000	680	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			641.00000	588	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			691.00000	746	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			490.00000	448	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,040.00000	1,106	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			745.00000	681	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			545.00000	589	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			701.00000	640	21.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			601.00000	648	21.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,700.00000	5,592	24.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	24.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			4,201.00000	4,097	27.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	5	27.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,728.00000	2,621	22.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			27.00000	29	22.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			1,343.00000	1,251	18.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			143.00000	159	18.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			124.00000	112	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,424.00000	3,520	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			51.00000	44	30.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			4,850.00000	4,952	30.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			17.00000	15	30.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,317.00000	6,423	30.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			0.00000	5,892	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			0.00000	4,396	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	4	28.57	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	9.10	Call		0.00000	2,914	23.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		0.00000	22	23.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		0.00000	1,481	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		0.00000	89	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		0.00000	135	29.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		0.00000	3,243	29.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	54	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		0.00000	4,662	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	19	30.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		0.00000	6,127	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.14480	12.25730		25.76	0.00	0	120.00
€ / R On 14/12/2009 Currency Future	12.25	Call		862.00000	804	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		855.00000	909	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		762.00000	710	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,054.00000	1,115	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		794.00000	740	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		986.00000	1,045	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		810.00000	755	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		953.00000	1,010	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		732.00000	682	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,124.00000	1,188	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		882.00000	821	21.52	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		824.00000	876	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		717.00000	669	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,160.00000	1,224	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		362.00000	340	27.45	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,705.00000	2,795	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		703.00000	656	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,196.00000	1,261	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		690.00000	643	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,232.00000	1,299	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		639.00000	596	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,381.00000	1,452	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		593.00000	554	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,536.00000	1,610	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		552.00000	517	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,694.00000	1,772	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		572.00000	535	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,614.00000	1,690	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		562.00000	526	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,654.00000	1,731	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		562.00000	526	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,654.00000	1,731	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		506.00000	475	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,899.00000	1,980	25.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.70	Call			498.00000	467	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			1,940.00000	2,023	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			515.00000	483	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,858.00000	1,938	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			524.00000	491	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,816.00000	1,896	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			533.00000	499	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,775.00000	1,855	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			524.00000	491	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,816.00000	1,896	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			542.00000	508	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,735.00000	1,813	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			472.00000	443	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,064.00000	2,148	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			582.00000	545	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,575.00000	1,650	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			333.00000	313	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			2,926.00000	3,018	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			490.00000	460	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			1,982.00000	2,065	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			455.00000	427	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,147.00000	2,232	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			438.00000	412	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,231.00000	2,317	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			423.00000	397	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,316.00000	2,402	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			408.00000	383	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,401.00000	2,489	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			572.00000	535	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,614.00000	1,690	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			552.00000	517	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,694.00000	1,772	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			481.00000	451	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,023.00000	2,107	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			463.00000	435	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,106.00000	2,190	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			446.00000	419	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,189.00000	2,275	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			627.00000	585	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,419.00000	1,491	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			604.00000	564	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,497.00000	1,570	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			506.00000	475	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,899.00000	1,980	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			604.00000	564	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Put		1,497.00000	1,570	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		472.00000	443	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,064.00000	2,148	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		615.00000	575	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,458.00000	1,530	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		481.00000	451	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,023.00000	2,107	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		463.00000	435	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,106.00000	2,190	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		430.00000	404	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,273.00000	2,360	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		438.00000	412	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,231.00000	2,317	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		651.00000	608	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,344.00000	1,413	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		663.00000	619	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,306.00000	1,375	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		615.00000	575	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,458.00000	1,530	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		515.00000	483	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,858.00000	1,938	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		663.00000	619	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,306.00000	1,375	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		676.00000	631	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,269.00000	1,336	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		627.00000	585	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,419.00000	1,491	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		777.00000	725	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,020.00000	1,080	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		747.00000	696	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,089.00000	1,151	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		827.00000	771	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		920.00000	976	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		732.00000	682	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,124.00000	1,188	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		844.00000	787	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		887.00000	942	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		810.00000	755	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		953.00000	1,010	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		747.00000	696	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,089.00000	1,151	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,771.00000	1,668	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		164.00000	174	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		1,414.00000	1,322	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		307.00000	328	19.05	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	11.65	Call			1,129.00000	1,051	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			521.00000	556	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			901.00000	838	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			794.00000	844	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			356.00000	334	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,749.00000	2,840	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,941.00000	1,836	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			134.00000	142	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,546.00000	1,449	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			239.00000	254	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			1,235.00000	1,152	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			428.00000	457	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			986.00000	917	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			679.00000	722	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			344.00000	324	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			2,837.00000	2,929	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,757.00000	2,646	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			49.00000	51	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,479.00000	1,384	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			271.00000	290	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			264.00000	249	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,557.00000	3,654	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			159.00000	150	31.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			4,952.00000	5,055	31.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			92.00000	86	32.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,384.00000	6,491	32.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			0.00000	2,930	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			0.00000	35	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			0.00000	1,587	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			0.00000	192	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	277	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			0.00000	3,382	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			0.00000	168	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			0.00000	4,773	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			0.00000	99	32.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			0.00000	6,204	32.14	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.13900		242.79700		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			294.54300		292.28800		0.00	0.00	0	700.00
ALBI On 06/08/2009 Index Future			300.49200		298.18400		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			293.03800		290.61100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			124.85100		124.34300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 06/08/2009 Index Future			127.40600		126.88300		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			129.69800		129.16400		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			296.20100		294.02800		0.00	0.00	0	187.00
GOVI On 06/08/2009 jGovi			302.26000		300.03600		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			307.69900		305.42900		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			348.00900		348.00900		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			356.85400		356.85400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			365.69800		365.69800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.75300		7.78200		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.30800		8.34100		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.89000		7.92700		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.38600		8.41100		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.38700		8.41100		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.47900		8.50200		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.41500		8.44000		32.88	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.28700		8.31000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.04900		7.07500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.99000		7.03200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.45200		7.48400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.41000		7.43600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.03700		8.05000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.05300		8.07100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.25500		8.28000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.24300		8.27000		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.89000		9.89000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 29/05/2009 jRod			9.41200		9.41400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.90800		8.91000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			284.91400		282.35300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			290.74200		288.12200		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			295.97300		293.30100		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.24100		6.36000		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,680.00000	3,836	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.59200		5.74200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,139.00000	4,298	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			3.00000	3	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,388.00000	4,547	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			1,275.00000	1,274	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			54.00000	53	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.86600		7.98700		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			229.00000	309	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,542.00000	3,927	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,743.00000	6,392	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			110.00000	64	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			11.00000	16	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,909.00000	8,219	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.83500		7.96200		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,990.00000	8,544	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,119.00000	968	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.90200		8.03800		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,211.00000	3,511	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,109.00000	5,684	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.98400		8.12900		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,558.00000	4,900	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,501.00000	6,104	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.34400		8.47500		24.30	0.00	0	13,085.00
R186 On 07/05/2009 Bond Future	8.00	Call			1,015.00000	1,338	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,061.00000	5,023	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			6,161.00000	7,214	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			936.00000	629	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			87.00000	125	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			13,772.00000	12,451	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			2.00000	3	23.40	0.00	0	97.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 07/05/2009 Bond Future	6.50	Put			23,241.00000	21,881	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.33500		8.47000		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			9,757.00000	10,651	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,519.00000	4,020	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			2,981.00000	3,389	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,551.00000	12,567	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.37300		8.51200		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			11,646.00000	12,518	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,871.00000	6,327	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			4,873.00000	5,370	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,782.00000	14,864	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.42000		8.55900		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			9,975.00000	10,673	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,112.00000	12,414	26.74	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			756.00000	745	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			289.00000	278	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.92400		8.03400		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,379.00000	5,861	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			43.00000	24	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.88100		7.99800		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,215.00000	6,615	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			911.00000	797	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.93300		8.05800		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,506.00000	2,720	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,882.00000	4,569	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.99700		8.13100		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,164.00000	3,393	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,736.00000	5,424	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.23000		8.36100		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,071.00000	4,709	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			391.00000	253	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.20900		8.34500		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,933.00000	7,494	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,873.00000	1,643	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.26200		8.40500		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,878.00000	3,170	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,145.00000	7,627	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.32500		8.47500		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,504.00000	5,908	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,024.00000	6,603	16.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 07/05/2009 Bond Future			8.25200	8.41300		18.16	0.00	0	498.00
R204 On 07/05/2009 Bond Future	8.75	Call		3,005.00000	3,732	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		882.00000	574	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call		377.00000	551	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		4,735.00000	3,874	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		4,149.00000	4,991	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		491.00000	296	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.23600	8.40400		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		7,282.00000	8,034	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,147.00000	1,835	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.28400	8.45800		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		3,379.00000	3,777	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,509.00000	8,828	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.33800	8.51900		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		6,036.00000	6,576	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		7,978.00000	7,422	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.89200	7.99200		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call		3,811.00000	4,164	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		73.00000	46	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.84200	7.95000		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		958.00000	1,064	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,484.00000	4,197	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		5,309.00000	5,617	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		721.00000	635	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.89700	8.01300		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		2,116.00000	2,281	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,909.00000	3,672	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.96700	8.09200		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		2,615.00000	2,789	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,576.00000	4,340	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.39400	8.53500		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,640.00000	4,335	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		678.00000	450	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.38600	8.53200		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		6,892.00000	7,533	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		2,431.00000	2,128	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.43300	8.58400		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		2,931.00000	3,254	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,110.00000	9,475	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.48600	8.64400		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		5,973.00000	6,447	21.59	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 04/02/2010 Bond Future	8.25	Put			8,451.00000	7,942	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.48900		8.62900		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,260.00000	2,799	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,460.00000	1,060	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.49500		8.64000		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			6,641.00000	7,272	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,750.00000	2,421	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.55900		8.70600		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			3,300.00000	3,646	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,780.00000	9,170	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.65600		8.80400		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			6,423.00000	6,892	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,376.00000	7,901	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.97400		8.11400		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			7,711.00000	8,877	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			285.00000	164	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.95900		8.10200		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			5,390.00000	6,058	32.05	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			6,325.00000	5,677	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			8,929.00000	9,825	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			3,378.00000	2,959	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.97900		8.12600		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			4,480.00000	4,991	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,059.00000	12,225	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			15,523.00000	16,582	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			2,799.00000	2,513	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			3,712.00000	4,158	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,007.00000	14,109	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.00300		8.15300		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			7,224.00000	7,851	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			13,442.00000	12,705	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			18,136.00000	19,190	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			4,011.00000	3,701	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			292.43500		290.28300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			298.41700		296.21500		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			303.78700		301.54000		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.50400		6.48700		19.44	0.00	0	8,804.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			196.00000	199	19.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			209.00000	195	19.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			143.00000	145	20.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.65	Put		306.00000	291	20.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		143.00000	145	20.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		306.00000	291	20.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		176.00000	180	19.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		239.00000	226	19.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		176.00000	180	19.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		239.00000	226	19.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		159.00000	162	20.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		272.00000	258	20.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		129.00000	131	20.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		342.00000	327	20.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		116.00000	118	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		379.00000	364	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		105.00000	106	21.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		418.00000	402	21.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		105.00000	106	21.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		418.00000	402	21.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		85.00000	86	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		498.00000	482	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		94.00000	96	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		457.00000	442	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		129.00000	131	20.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		342.00000	327	20.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		77.00000	78	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		540.00000	524	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		77.00000	78	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		540.00000	524	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		85.00000	86	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		498.00000	482	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		94.00000	96	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		457.00000	442	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		63.00000	64	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		626.00000	610	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		70.00000	70	22.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		583.00000	566	22.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		57.00000	58	23.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		670.00000	654	23.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		52.00000	52	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		715.00000	698	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		63.00000	64	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		626.00000	610	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		52.00000	52	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		715.00000	698	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		17.00000	17	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,330.00000	1,313	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
ZAAD On 12/06/2009 Currency Future	7.90	Call			15.00000	15	29.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,428.00000	1,411	29.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			23.00000	24	27.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,136.00000	1,120	27.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			33.00000	33	25.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			946.00000	929	25.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			43.00000	43	24.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			806.00000	789	24.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			47.00000	48	24.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			760.00000	744	24.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			223.00000	228	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			186.00000	174	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			253.00000	259	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			166.00000	155	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			253.00000	259	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			166.00000	155	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			318.00000	325	20.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			131.00000	121	20.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			47.00000	48	24.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			760.00000	744	24.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			39.00000	40	25.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			852.00000	836	25.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			33.00000	33	25.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			946.00000	929	25.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			27.00000	28	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,040.00000	1,024	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			36.00000	36	25.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			899.00000	882	25.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			30.00000	30	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			993.00000	976	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			389.00000	398	21.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			102.00000	94	21.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			547.00000	560	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			60.00000	56	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			466.00000	477	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			79.00000	73	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			389.00000	398	21.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			102.00000	94	21.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			318.00000	325	20.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			131.00000	121	20.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			506.00000	518	22.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			69.00000	64	22.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			427.00000	437	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			90.00000	83	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			353.00000	361	21.11	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	Put		116.00000	107	21.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		285.00000	291	20.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		148.00000	137	20.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		427.00000	437	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		90.00000	83	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		25.00000	26	26.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,088.00000	1,072	26.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		21.00000	22	27.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,184.00000	1,168	27.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		39.00000	40	25.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		852.00000	836	25.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		20.00000	20	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,233.00000	1,216	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		20.00000	20	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,233.00000	1,216	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		17.00000	17	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,330.00000	1,313	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		15.00000	15	29.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,428.00000	1,411	29.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		13.00000	13	29.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,526.00000	1,509	29.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		11.00000	11	30.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,624.00000	1,607	30.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		9.00000	9	30.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,722.00000	1,705	30.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		8.00000	8	31.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,821.00000	1,804	31.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		9.00000	9	30.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,722.00000	1,705	30.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		25.00000	26	26.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,088.00000	1,072	26.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		223.00000	228	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		186.00000	174	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,837.00000	5,854	29.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	29.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,337.00000	4,354	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,837.00000	2,854	29.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	29.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,341.00000	1,358	28.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		4.00000	4	28.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		10.00000	10	30.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,673.00000	1,656	30.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		1.00000	1	37.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,164.00000	3,147	37.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	44.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,663.00000	4,646	44.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	50.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,163.00000	6,146	50.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			0.00000	6,004	29.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	29.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			0.00000	4,504	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			0.00000	3,004	29.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	29.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			0.00000	1,507	29.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put			0.00000	3	29.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call			0.00000	2	36.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put			0.00000	2,998	36.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call			0.00000	0	43.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put			0.00000	4,496	43.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call			0.00000	0	50.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put			0.00000	5,996	50.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.56790		6.55040		19.80	656,790.00	100	290.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			335.00000	341	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			335.00000	323	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			268.00000	272	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			467.00000	454	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			283.00000	287	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			433.00000	419	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			317.00000	322	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			366.00000	354	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			299.00000	304	20.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			399.00000	386	20.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			283.00000	287	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			433.00000	419	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			253.00000	257	21.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			503.00000	489	21.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			253.00000	257	21.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			503.00000	489	21.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			227.00000	230	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			577.00000	563	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			205.00000	207	22.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			654.00000	639	22.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			227.00000	230	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			577.00000	563	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			240.00000	243	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			540.00000	525	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			299.00000	304	20.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			399.00000	386	20.34	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	6.95	Call			216.00000	218	21.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			615.00000	601	21.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			194.00000	197	22.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			694.00000	679	22.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			216.00000	218	21.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			615.00000	601	21.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			194.00000	197	22.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			694.00000	679	22.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			176.00000	178	23.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			775.00000	760	23.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			185.00000	187	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			734.00000	719	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			185.00000	187	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			734.00000	719	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			361.00000	367	19.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			311.00000	300	19.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			167.00000	169	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			817.00000	801	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			152.00000	153	23.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			902.00000	886	23.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			388.00000	395	20.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			288.00000	277	20.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			335.00000	341	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			335.00000	323	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			176.00000	178	23.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			775.00000	760	23.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			159.00000	161	23.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			859.00000	843	23.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			446.00000	454	20.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			246.00000	236	20.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			388.00000	395	20.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			288.00000	277	20.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			152.00000	153	23.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			902.00000	886	23.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			139.00000	140	24.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			988.00000	972	24.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			167.00000	169	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			817.00000	801	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			139.00000	140	24.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			988.00000	972	24.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			127.00000	128	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,076.00000	1,060	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			145.00000	146	24.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			945.00000	928	24.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			132.00000	134	24.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,032.00000	1,016	24.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		121.00000	122	25.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,121.00000	1,104	25.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		477.00000	485	20.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		226.00000	217	20.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		417.00000	424	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		266.00000	256	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		508.00000	518	20.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		208.00000	200	20.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		417.00000	424	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		266.00000	256	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		541.00000	551	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		190.00000	183	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		541.00000	551	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		190.00000	183	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,800.00000	5,818	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,300.00000	4,318	28.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	28.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,802.00000	2,819	33.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		1.00000	1	33.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,323.00000	1,340	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		23.00000	22	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		68.00000	68	28.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,768.00000	1,750	28.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		18.00000	18	32.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,218.00000	3,201	32.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		4.00000	4	33.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,703.00000	4,686	33.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		2.00000	1	36.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,201.00000	6,184	36.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		0.00000	6,018	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		0.00000	4,518	27.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	27.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		0.00000	3,019	34.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	1	34.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		0.00000	1,531	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	13	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		0.00000	83	27.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		0.00000	1,565	27.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	23	32.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		0.00000	3,005	32.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	4	33.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		0.00000	4,486	33.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	2	36.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		0.00000	5,984	36.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.62380	6.60660		20.08	0.00	0	25.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		436.00000	442	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		430.00000	418	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		339.00000	343	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		633.00000	619	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		384.00000	389	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		527.00000	515	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		418.00000	423	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		461.00000	450	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		401.00000	406	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		494.00000	482	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		418.00000	423	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		461.00000	450	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		368.00000	373	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		562.00000	549	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		368.00000	373	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		562.00000	549	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		353.00000	357	21.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		597.00000	584	21.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		339.00000	343	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		633.00000	619	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		484.00000	491	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		378.00000	367	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		313.00000	316	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		706.00000	693	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		289.00000	292	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		783.00000	769	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		268.00000	271	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		861.00000	847	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		249.00000	251	23.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		942.00000	927	23.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		536.00000	544	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		330.00000	320	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		592.00000	601	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		285.00000	277	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		536.00000	544	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		330.00000	320	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		563.00000	572	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		307.00000	298	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		510.00000	517	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		353.00000	343	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		460.00000	466	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		403.00000	392	20.08	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 14/12/2009 Currency Future	6.95	Call			326.00000	329	21.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			669.00000	656	21.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			301.00000	304	22.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			744.00000	730	22.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			278.00000	281	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			822.00000	807	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			510.00000	517	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			353.00000	343	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			326.00000	329	21.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			669.00000	656	21.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			278.00000	281	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			822.00000	807	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			258.00000	261	22.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			902.00000	887	22.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			621.00000	631	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			264.00000	257	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			460.00000	466	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			403.00000	392	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			301.00000	304	22.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			744.00000	730	22.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,757.00000	5,774	28.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	28.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,257.00000	4,274	36.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	36.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,760.00000	2,777	28.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			4.00000	4	28.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,299.00000	1,316	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			42.00000	42	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			126.00000	127	27.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,869.00000	1,853	27.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			54.00000	54	31.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,297.00000	3,280	31.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			20.00000	20	33.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,763.00000	4,746	33.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			4.00000	4	31.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,247.00000	6,230	31.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			0.00000	6,024	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			0.00000	4,524	38.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	38.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			0.00000	3,026	30.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	2	30.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			0.00000	1,545	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			0.00000	21	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			0.00000	150	26.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.10	Put		0.00000	1,626	26.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		0.00000	63	31.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		0.00000	3,039	31.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	26	33.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		0.00000	4,503	33.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	5	31.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		0.00000	5,981	31.65	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>579,937,535.70</b>	<b>8,055</b>	<b>659,754.00</b>
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<b>Grand Total:</b>							<b>579,937,535.70</b>	<b>8,055</b>	<b>659,754.00</b>
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