



Daily MTM Report

Daily summary for 21/04/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR3 On 23/04/2009 Bond			15.72100	128.00001			0.00	0	0.00
CGR4 On 23/07/2009 Bond			15.72100	0.00000			43,730,000,000.00	130,000,000	0.00
R153 On 31/08/2010 Bond			6.41000	6.41000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.93000	7.93000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.41000	8.41000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.00000	8.00000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.29000	8.29000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.31000	8.31000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.97500	7.97500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.45000	8.45000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.56300	8.56300			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 31/03/2036 Bond			8.04000	8.04000			0.00	0	0.00
Total for j-Bonds:							143,730,000,000.00	130,000,000	0.00

Derivatives

\$ / R On 12/06/2009 Currency Future			9.16070	9.17630		24.14	54,231,344.00	5,920	254,266.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		325.00000	318	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		349.00000	357	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		400.00000	391	24.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		274.00000	281	24.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		306.00000	299	24.69	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		379.00000	389	24.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		288.00000	282	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		411.00000	421	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call		345.00000	338	24.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put		319.00000	327	24.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call		429.00000	420	24.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put		253.00000	259	24.40	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		325.00000	318	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		349.00000	357	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		101.00000	99	29.90	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		1,125.00000	1,139	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		213.00000	208	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		586.00000	597	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		189.00000	185	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		662.00000	674	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		141.00000	138	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		865.00000	878	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		168.00000	164	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		741.00000	754	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		82.00000	81	31.00	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,306.00000	1,320	31.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		213.00000	208	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		586.00000	597	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		200.00000	196	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		624.00000	635	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		189.00000	185	26.88	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		662.00000	674	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		149.00000	146	27.98	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		823.00000	836	27.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.60	Call			200.00000	196	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			624.00000	635	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			158.00000	155	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			782.00000	794	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			113.00000	111	29.36	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,036.00000	1,050	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			107.00000	105	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,081.00000	1,094	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			51.00000	49	32.29	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,675.00000	1,689	32.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			113.00000	111	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,036.00000	1,050	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			101.00000	99	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,125.00000	1,139	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			74.00000	73	31.55	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,398.00000	1,412	31.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			86.00000	85	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,260.00000	1,274	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			71.00000	70	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,444.00000	1,459	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			12.00000	9	34.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,835.00000	2,849	34.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			5.00000	4	37.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,628.00000	3,643	37.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			58.00000	57	32.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,582.00000	1,596	32.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			62.00000	61	32.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,536.00000	1,550	32.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			66.00000	65	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,490.00000	1,504	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			91.00000	89	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,215.00000	1,229	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			119.00000	117	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			993.00000	1,006	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			78.00000	77	31.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,352.00000	1,366	31.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			96.00000	94	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,170.00000	1,184	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			133.00000	131	28.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			907.00000	920	28.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			126.00000	124	28.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			950.00000	963	28.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			91.00000	89	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,215.00000	1,229	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			86.00000	85	30.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,260.00000	1,274	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			82.00000	81	31.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,306.00000	1,320	31.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			62.00000	61	32.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,536.00000	1,550	32.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			178.00000	174	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			702.00000	714	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			119.00000	117	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			993.00000	1,006	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			66.00000	65	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,490.00000	1,504	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			71.00000	70	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,444.00000	1,459	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			45.00000	43	32.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,769.00000	1,782	32.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			37.00000	35	32.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,911.00000	1,924	32.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			33.00000	30	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,007.00000	2,020	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			48.00000	46	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,722.00000	1,735	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			51.00000	49	32.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,675.00000	1,689	32.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			42.00000	40	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,816.00000	1,829	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			26.00000	23	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,199.00000	2,212	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			18.00000	15	33.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,491.00000	2,505	33.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			17.00000	14	33.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,540.00000	2,554	33.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			14.00000	12	34.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,688.00000	2,701	34.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			31.00000	28	33.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,055.00000	2,068	33.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			48.00000	46	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,722.00000	1,735	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			226.00000	221	26.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			549.00000	560	26.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			141.00000	138	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			865.00000	878	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			158.00000	155	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			782.00000	794	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			255.00000	249	25.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			478.00000	489	25.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.95	Call			459.00000	450	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			233.00000	239	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			459.00000	450	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			233.00000	239	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			556.00000	545	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			180.00000	185	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			591.00000	579	24.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			165.00000	169	24.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			627.00000	614	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			150.00000	154	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			701.00000	688	25.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			124.00000	127	25.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			663.00000	650	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			137.00000	140	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			818.00000	804	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			92.00000	93	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			663.00000	650	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			137.00000	140	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			523.00000	512	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			197.00000	202	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			986.00000	971	25.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			60.00000	60	25.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			901.00000	886	25.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			75.00000	75	25.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			739.00000	726	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			113.00000	115	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			943.00000	928	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			67.00000	67	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			859.00000	845	25.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			83.00000	84	25.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			778.00000	764	25.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			102.00000	104	25.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			491.00000	480	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			214.00000	220	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			372.00000	364	24.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			296.00000	303	24.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,164.00000	1,148	26.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			37.00000	37	26.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,074.00000	1,058	25.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			47.00000	47	25.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			739.00000	726	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			113.00000	115	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			818.00000	804	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			92.00000	93	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,030.00000	1,014	25.77	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 12/06/2009 Currency Future	8.20	Put		53.00000	53	25.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		859.00000	845	25.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		83.00000	84	25.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		491.00000	480	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		214.00000	220	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		701.00000	688	25.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		124.00000	127	25.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		627.00000	614	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		150.00000	154	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		556.00000	545	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		180.00000	185	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		372.00000	364	24.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		296.00000	303	24.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		288.00000	282	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		411.00000	421	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		178.00000	174	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		702.00000	714	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		255.00000	249	25.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		478.00000	489	25.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		107.00000	105	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		1,081.00000	1,094	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call		55.00000	53	32.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put		1,628.00000	1,642	32.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		33.00000	30	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,007.00000	2,020	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call		29.00000	27	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put		2,103.00000	2,116	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call		40.00000	38	32.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put		1,863.00000	1,877	32.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call		35.00000	33	32.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put		1,959.00000	1,972	32.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		45.00000	43	32.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,769.00000	1,782	32.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call		35.00000	33	32.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put		1,959.00000	1,972	32.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		27.00000	25	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		2,151.00000	2,164	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		24.00000	22	33.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		2,248.00000	2,261	33.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call		21.00000	19	33.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put		2,345.00000	2,358	33.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call		19.00000	16	33.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put		2,443.00000	2,456	33.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call		23.00000	20	33.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put		2,296.00000	2,309	33.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.55	Call			20.00000	18	33.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,394.00000	2,407	33.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			16.00000	13	34.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,589.00000	2,603	34.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			12.00000	10	34.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,786.00000	2,799	34.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			11.00000	9	34.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,885.00000	2,898	34.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			10.00000	8	34.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,984.00000	2,997	34.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			9.00000	7	35.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,082.00000	3,096	35.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			15.00000	12	34.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,639.00000	2,652	34.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			13.00000	11	34.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,737.00000	2,750	34.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			10.00000	8	34.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,934.00000	2,948	34.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			20.00000	18	33.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,394.00000	2,407	33.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			11.00000	9	34.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,885.00000	2,898	34.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			27.00000	25	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,151.00000	2,164	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			24.00000	22	33.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,248.00000	2,261	33.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			37.00000	35	32.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,911.00000	1,924	32.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			26.00000	23	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,199.00000	2,212	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			133.00000	131	28.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			907.00000	920	28.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			149.00000	146	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			823.00000	836	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			271.00000	265	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			444.00000	454	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			240.00000	235	25.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			514.00000	524	25.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			240.00000	235	25.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			514.00000	524	25.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			271.00000	265	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			444.00000	454	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,876.00000	5,861	49.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	49.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			4,376.00000	4,361	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
\$ / R On 12/06/2009 Currency Future	4.80	Put		0.00000	0	33.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call		2,878.00000	2,862	37.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put		1.00000	1	37.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call		1,396.00000	1,380	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put		20.00000	19	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call		8.00000	7	35.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put		3,132.00000	3,146	35.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call		2.00000	2	40.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put		4,626.00000	4,641	40.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call		1.00000	1	43.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put		6,124.00000	6,140	43.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call		6,126.00000	6,111	53.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put		0.00000	0	53.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call		4,626.00000	4,611	31.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put		0.00000	0	31.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call		3,127.00000	3,112	39.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put		1.00000	1	39.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call		1,636.00000	1,620	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put		10.00000	9	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call		2.00000	2	39.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put		4,376.00000	4,391	39.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call		1.00000	1	43.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put		5,874.00000	5,890	43.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.29760	9.31340		24.36	464,880.00	50	4,698.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		577.00000	570	24.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		563.00000	572	24.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		621.00000	614	24.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		508.00000	516	24.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		539.00000	533	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		625.00000	635	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		557.00000	551	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		594.00000	603	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		456.00000	451	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		793.00000	804	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		285.00000	284	28.29	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,371.00000	1,386	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		413.00000	409	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		900.00000	912	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		352.00000	350	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,089.00000	1,102	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		400.00000	397	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		937.00000	949	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		441.00000	437	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		828.00000	839	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		427.00000	423	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.75	Put			864.00000	875	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			388.00000	384	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			974.00000	987	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			388.00000	384	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			974.00000	987	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			312.00000	310	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,248.00000	1,262	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			302.00000	301	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,289.00000	1,303	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			293.00000	292	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,330.00000	1,344	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			293.00000	292	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,330.00000	1,344	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			269.00000	268	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,455.00000	1,470	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			240.00000	240	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,626.00000	1,642	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			206.00000	206	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,843.00000	1,859	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			69.00000	70	35.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,756.00000	3,773	35.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			219.00000	219	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,755.00000	1,771	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			226.00000	226	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,712.00000	1,728	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			233.00000	232	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,669.00000	1,685	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			277.00000	276	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,413.00000	1,428	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			321.00000	319	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,208.00000	1,222	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			254.00000	253	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,540.00000	1,556	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			247.00000	246	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,583.00000	1,599	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			342.00000	339	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,128.00000	1,142	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			375.00000	372	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,012.00000	1,025	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			331.00000	329	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,168.00000	1,181	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			261.00000	260	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,498.00000	1,513	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			254.00000	253	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,540.00000	1,556	29.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.85	Call			219.00000	219	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,755.00000	1,771	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			261.00000	260	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,498.00000	1,513	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			302.00000	301	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,289.00000	1,303	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			321.00000	319	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,208.00000	1,222	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			364.00000	361	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,050.00000	1,063	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			168.00000	169	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,155.00000	2,171	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			471.00000	466	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			758.00000	769	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			441.00000	437	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			828.00000	839	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			413.00000	409	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			900.00000	912	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			285.00000	284	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,371.00000	1,386	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			487.00000	482	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			724.00000	734	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			456.00000	451	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			793.00000	804	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			504.00000	498	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			690.00000	701	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			342.00000	339	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,128.00000	1,142	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			212.00000	212	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,799.00000	1,815	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			200.00000	200	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,887.00000	1,903	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			331.00000	329	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,168.00000	1,181	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			194.00000	195	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,931.00000	1,947	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			183.00000	184	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,020.00000	2,036	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			226.00000	226	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,712.00000	1,728	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			194.00000	195	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,931.00000	1,947	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			173.00000	174	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,110.00000	2,126	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			212.00000	212	29.91	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 14/09/2009 Currency Future	10.90	Put			1,799.00000	1,815	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			189.00000	189	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,975.00000	1,992	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			352.00000	350	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,089.00000	1,102	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			189.00000	189	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,975.00000	1,992	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			178.00000	179	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,065.00000	2,081	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			247.00000	246	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,583.00000	1,599	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			183.00000	184	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,020.00000	2,036	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			164.00000	164	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,200.00000	2,217	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			645.00000	637	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			481.00000	489	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			521.00000	515	24.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			658.00000	667	24.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			487.00000	482	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			724.00000	734	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			669.00000	660	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			456.00000	463	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			539.00000	533	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			625.00000	635	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			599.00000	591	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			535.00000	544	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			521.00000	515	24.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			658.00000	667	24.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			400.00000	397	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			937.00000	949	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			375.00000	372	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,012.00000	1,025	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			621.00000	614	24.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			508.00000	516	24.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			471.00000	466	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			758.00000	769	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			694.00000	685	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			431.00000	437	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			831.00000	819	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			317.00000	322	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			860.00000	848	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			297.00000	301	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			694.00000	685	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			431.00000	437	23.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.70	Call		891.00000	878	23.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		277.00000	281	23.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		720.00000	710	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		406.00000	413	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		669.00000	660	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		456.00000	463	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		5,913.00000	5,898	40.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	40.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		4,415.00000	4,399	37.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		2.00000	2	37.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		2,923.00000	2,907	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		10.00000	10	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		1,482.00000	1,465	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		68.00000	68	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		94.00000	96	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		3,181.00000	3,198	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		44.00000	45	36.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		4,631.00000	4,647	36.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		17.00000	17	37.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		6,104.00000	6,120	37.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		6,113.00000	6,098	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		4,615.00000	4,599	38.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		1.00000	1	38.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call		3,121.00000	3,105	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put		8.00000	8	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call		1,656.00000	1,640	21.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put		43.00000	42	21.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call		105.00000	107	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put		2,992.00000	3,009	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call		50.00000	51	36.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put		4,437.00000	4,453	36.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call		20.00000	20	37.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		5,906.00000	5,922	37.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.41770	9.43360		24.44	0.00	0	741.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		731.00000	728	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		747.00000	760	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		794.00000	789	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		660.00000	671	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		695.00000	692	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		811.00000	825	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		838.00000	833	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		605.00000	616	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		751.00000	747	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		718.00000	729	24.44	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 14/12/2009 Currency Future	9.45	Call			731.00000	728	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			747.00000	760	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			713.00000	710	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			779.00000	792	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			614.00000	612	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			981.00000	994	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			585.00000	583	25.85	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,051.00000	1,065	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			520.00000	518	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,236.00000	1,250	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			558.00000	556	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,124.00000	1,138	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			599.00000	597	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,016.00000	1,029	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			599.00000	597	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,016.00000	1,029	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			545.00000	543	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,161.00000	1,175	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			212.00000	210	31.77	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,078.00000	3,093	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			474.00000	473	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,391.00000	1,405	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			454.00000	452	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,470.00000	1,484	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			444.00000	442	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,510.00000	1,524	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			425.00000	423	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,591.00000	1,605	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			390.00000	389	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,757.00000	1,771	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			349.00000	348	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,965.00000	1,980	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			357.00000	355	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,923.00000	1,938	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			373.00000	372	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,840.00000	1,854	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			485.00000	483	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,352.00000	1,366	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			464.00000	462	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,430.00000	1,444	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			416.00000	414	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,632.00000	1,646	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			399.00000	397	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,715.00000	1,729	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			390.00000	389	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,757.00000	1,771	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		508.00000	506	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,274.00000	1,288	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		532.00000	530	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,198.00000	1,212	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		434.00000	432	27.69	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,551.00000	1,565	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		407.00000	405	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,673.00000	1,688	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		532.00000	530	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,198.00000	1,212	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		163.00000	161	33.06	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,729.00000	3,743	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		334.00000	333	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,051.00000	2,065	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		342.00000	340	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,008.00000	2,022	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		313.00000	312	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,180.00000	2,194	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		327.00000	325	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,093.00000	2,108	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		212.00000	210	31.77	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,078.00000	3,093	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		277.00000	275	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,443.00000	2,457	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		288.00000	287	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,355.00000	2,369	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		237.00000	235	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,803.00000	2,817	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		204.00000	202	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,170.00000	3,184	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		175.00000	173	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,541.00000	3,556	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		151.00000	150	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,918.00000	3,932	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		246.00000	244	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,712.00000	2,727	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		182.00000	180	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,448.00000	3,462	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		157.00000	155	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,823.00000	3,838	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		1,221.00000	1,213	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		288.00000	296	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		885.00000	880	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		552.00000	562	23.89	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	9.70	Call			645.00000	643	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			911.00000	925	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			228.00000	226	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,894.00000	2,909	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			146.00000	145	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,013.00000	4,027	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,286.00000	1,278	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			253.00000	261	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			935.00000	929	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			501.00000	511	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			678.00000	675	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			844.00000	858	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			508.00000	506	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,274.00000	1,288	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			300.00000	299	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,267.00000	2,281	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			189.00000	187	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,355.00000	3,369	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,042.00000	1,035	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			408.00000	417	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			256.00000	254	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,622.00000	2,636	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			132.00000	131	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,299.00000	4,313	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			987.00000	981	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			453.00000	463	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			196.00000	194	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,262.00000	3,277	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			157.00000	155	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,823.00000	3,838	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			128.00000	126	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,394.00000	4,409	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,099.00000	1,092	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			365.00000	374	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			794.00000	789	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			660.00000	671	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			266.00000	264	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,532.00000	2,547	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			169.00000	167	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,635.00000	3,649	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			137.00000	135	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,203.00000	4,217	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,159.00000	1,151	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			325.00000	334	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			220.00000	218	31.55	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	12.20	Put		2,986.00000	3,000	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		175.00000	173	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,541.00000	3,556	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		141.00000	140	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,108.00000	4,122	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		1,070.00000	1,063	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		386.00000	395	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		772.00000	768	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		689.00000	700	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		571.00000	569	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,088.00000	1,101	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		261.00000	259	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		2,577.00000	2,591	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		208.00000	206	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,124.00000	3,138	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		165.00000	164	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		3,682.00000	3,696	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		134.00000	133	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		4,251.00000	4,265	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,425.00000	1,416	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		191.00000	198	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,042.00000	1,035	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		408.00000	417	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		256.00000	254	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,622.00000	2,636	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		1,498.00000	1,489	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		165.00000	171	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,536.00000	1,526	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		152.00000	158	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,128.00000	1,121	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		345.00000	354	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		816.00000	811	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		632.00000	643	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		349.00000	348	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,965.00000	1,980	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		271.00000	270	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,488.00000	2,502	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		216.00000	214	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,032.00000	3,046	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		172.00000	170	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,588.00000	3,602	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		1,652.00000	1,642	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		119.00000	124	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		885.00000	880	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		552.00000	562	23.89	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	12.10	Call			228.00000	226	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,894.00000	2,909	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,613.00000	1,603	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			129.00000	135	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,190.00000	1,182	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			306.00000	314	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			862.00000	856	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			578.00000	589	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			629.00000	627	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			946.00000	959	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			365.00000	363	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,881.00000	1,896	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			282.00000	281	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,399.00000	2,413	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			224.00000	222	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,940.00000	2,955	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			149.00000	147	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,965.00000	3,980	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,823.00000	1,812	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			90.00000	94	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,354.00000	1,346	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			221.00000	228	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			313.00000	312	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,180.00000	2,194	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,869.00000	1,857	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			85.00000	89	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,389.00000	1,381	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			206.00000	213	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,014.00000	1,008	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			430.00000	440	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			320.00000	319	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,137.00000	2,151	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			251.00000	249	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,667.00000	2,681	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,914.00000	1,902	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			81.00000	85	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,574.00000	1,564	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			140.00000	146	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			838.00000	833	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			605.00000	616	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,320.00000	1,312	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			236.00000	244	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			961.00000	955	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			477.00000	487	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			307.00000	305	29.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.35	Put		2,223.00000	2,238	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		241.00000	240	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,758.00000	2,772	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		192.00000	191	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		3,309.00000	3,323	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		126.00000	124	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		4,442.00000	4,457	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		987.00000	981	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		453.00000	463	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		246.00000	244	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,712.00000	2,727	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		119.00000	118	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		4,586.00000	4,600	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		124.00000	122	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		4,490.00000	4,505	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,014.00000	1,008	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		430.00000	440	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		251.00000	249	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,667.00000	2,681	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		200.00000	198	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,216.00000	3,230	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		130.00000	129	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		4,346.00000	4,361	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		115.00000	114	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		4,682.00000	4,696	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		1,461.00000	1,452	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		178.00000	184	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		1,354.00000	1,346	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		221.00000	228	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,425.00000	1,416	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		191.00000	198	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,823.00000	1,812	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		90.00000	94	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,536.00000	1,526	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		152.00000	158	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		1,254.00000	1,246	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		270.00000	278	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		271.00000	270	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,488.00000	2,502	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		172.00000	170	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,588.00000	3,602	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		113.00000	112	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		4,730.00000	4,744	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		1,692.00000	1,682	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		109.00000	114	21.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Call			139.00000	137	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,155.00000	4,170	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,778.00000	1,767	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			94.00000	99	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			144.00000	142	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,060.00000	4,075	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			2,099.00000	2,086	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			66.00000	68	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			2,239.00000	2,226	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			56.00000	58	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,128.00000	1,121	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			345.00000	354	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			434.00000	432	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,551.00000	1,565	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			185.00000	183	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,401.00000	3,416	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			160.00000	158	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			3,776.00000	3,790	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			2,286.00000	2,272	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			53.00000	55	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,159.00000	1,151	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			325.00000	334	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,960.00000	1,948	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			77.00000	80	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			961.00000	955	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			477.00000	487	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			382.00000	380	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			1,798.00000	1,812	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			282.00000	281	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,399.00000	2,413	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			144.00000	142	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,060.00000	4,075	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			2,192.00000	2,179	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			59.00000	61	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,099.00000	1,092	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			365.00000	374	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			2,571.00000	2,557	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			38.00000	39	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,823.00000	1,812	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			90.00000	94	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			2,619.00000	2,604	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			36.00000	37	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			520.00000	518	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,236.00000	1,250	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			2,524.00000	2,509	24.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.95	Put		40.00000	41	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,778.00000	1,767	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		94.00000	99	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,320.00000	1,312	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		236.00000	244	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		496.00000	494	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,313.00000	1,327	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		208.00000	206	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,124.00000	3,138	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,524.00000	2,509	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		40.00000	41	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		2,667.00000	2,652	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		34.00000	35	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		5,884.00000	5,868	39.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		1.00000	1	39.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		4,389.00000	4,373	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		5.00000	5	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		2,909.00000	2,893	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		25.00000	26	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		67.00000	66	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		6,183.00000	6,198	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		6,134.00000	6,118	41.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	41.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		4,638.00000	4,622	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	4	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		3,152.00000	3,136	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		19.00000	19	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		1,733.00000	1,722	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		99.00000	104	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		75.00000	74	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		5,942.00000	5,956	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.53540	9.55170		24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		879.00000	878	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		877.00000	892	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		919.00000	917	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		817.00000	832	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		940.00000	937	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		788.00000	802	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		843.00000	842	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		941.00000	957	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		843.00000	842	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		941.00000	957	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		492.00000	493	28.04	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,990.00000	2,007	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		419.00000	419	28.91	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 15/03/2010 Currency Future	11.50	Put		2,367.00000	2,384	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		1,050.00000	1,047	23.82	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		648.00000	661	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		861.00000	860	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		909.00000	924	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		761.00000	760	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,109.00000	1,125	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		716.00000	716	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,215.00000	1,231	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		649.00000	649	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,398.00000	1,414	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		702.00000	702	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,251.00000	1,267	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		746.00000	745	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,144.00000	1,160	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		746.00000	745	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,144.00000	1,160	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		689.00000	688	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,287.00000	1,303	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		322.00000	322	30.44	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,070.00000	3,087	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		776.00000	776	25.28	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,075.00000	1,090	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		689.00000	688	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,287.00000	1,303	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		602.00000	602	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,550.00000	1,567	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		591.00000	591	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,589.00000	1,606	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		613.00000	614	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,512.00000	1,528	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		580.00000	580	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,628.00000	1,645	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		549.00000	550	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,747.00000	1,764	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		501.00000	502	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,950.00000	1,967	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		457.00000	458	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,156.00000	2,173	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		466.00000	466	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,114.00000	2,131	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		483.00000	484	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,032.00000	2,048	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		474.00000	475	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,073.00000	2,090	28.23	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 15/03/2010 Currency Future	10.85	Call			530.00000	530	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,828.00000	1,845	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			539.00000	540	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,788.00000	1,804	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			511.00000	511	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,909.00000	1,926	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			492.00000	493	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,990.00000	2,007	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			521.00000	521	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,869.00000	1,886	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			559.00000	560	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,707.00000	1,724	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			580.00000	580	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,628.00000	1,645	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			539.00000	540	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,788.00000	1,804	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			449.00000	450	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,198.00000	2,215	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			428.00000	428	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,316.00000	2,333	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			441.00000	442	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,240.00000	2,257	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			441.00000	442	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,240.00000	2,257	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			434.00000	434	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,282.00000	2,299	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			397.00000	398	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,496.00000	2,513	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			426.00000	427	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,324.00000	2,341	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			384.00000	385	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,583.00000	2,599	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			411.00000	412	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,410.00000	2,427	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			404.00000	405	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,453.00000	2,470	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			809.00000	808	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,007.00000	1,023	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			716.00000	716	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,215.00000	1,231	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			662.00000	662	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,360.00000	1,377	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			637.00000	637	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,435.00000	1,452	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			297.00000	297	30.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,295.00000	3,312	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		899.00000	897	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		847.00000	862	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		404.00000	405	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,453.00000	2,470	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		206.00000	207	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,355.00000	4,371	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		961.00000	958	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		759.00000	773	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		530.00000	530	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,828.00000	1,845	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		216.00000	216	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,214.00000	4,231	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		1,004.00000	1,001	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		703.00000	716	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		222.00000	223	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,121.00000	4,137	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		1,027.00000	1,024	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		675.00000	688	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		483.00000	484	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,032.00000	2,048	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		226.00000	226	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,074.00000	4,091	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		1,074.00000	1,070	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		622.00000	635	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		233.00000	233	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		3,981.00000	3,998	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		372.00000	372	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,670.00000	2,687	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		192.00000	192	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		4,590.00000	4,607	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		826.00000	825	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		974.00000	989	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		391.00000	391	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,539.00000	2,556	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		378.00000	378	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,626.00000	2,643	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		195.00000	195	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		4,543.00000	4,560	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		372.00000	372	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,670.00000	2,687	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		360.00000	360	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,758.00000	2,775	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		348.00000	349	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,846.00000	2,863	29.96	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 15/03/2010 Currency Future	14.15	Call			181.00000	181	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,779.00000	4,796	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			792.00000	792	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,041.00000	1,056	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			449.00000	450	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,198.00000	2,215	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			378.00000	378	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,626.00000	2,643	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			366.00000	366	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,714.00000	2,731	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			189.00000	189	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,637.00000	4,654	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			201.00000	201	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,449.00000	4,466	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			982.00000	979	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			730.00000	744	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			219.00000	219	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,167.00000	4,184	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,227.00000	1,222	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			476.00000	487	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			240.00000	241	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,888.00000	3,905	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,148.00000	1,143	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			546.00000	558	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			569.00000	570	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,668.00000	1,684	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			474.00000	475	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,073.00000	2,090	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			229.00000	230	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,028.00000	4,044	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			521.00000	521	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,869.00000	1,886	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			434.00000	434	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,282.00000	2,299	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			213.00000	213	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,261.00000	4,278	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,200.00000	1,195	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			499.00000	510	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			591.00000	591	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,589.00000	1,606	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			569.00000	570	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,668.00000	1,684	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			236.00000	237	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,935.00000	3,951	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,123.00000	1,118	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 15/03/2010 Currency Future	9.00	Put			571.00000	583	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			209.00000	210	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,308.00000	4,325	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			1,255.00000	1,249	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			453.00000	464	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			244.00000	244	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,842.00000	3,859	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,341.00000	1,335	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			389.00000	399	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			625.00000	625	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,473.00000	1,490	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			256.00000	256	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,704.00000	3,721	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			1,371.00000	1,364	22.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			369.00000	379	22.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			637.00000	637	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,435.00000	1,452	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			260.00000	260	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			3,658.00000	3,675	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,433.00000	1,425	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			331.00000	340	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			268.00000	269	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			3,567.00000	3,584	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			1,402.00000	1,395	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			350.00000	359	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			675.00000	675	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,323.00000	1,340	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			649.00000	649	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,398.00000	1,414	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			264.00000	265	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			3,612.00000	3,629	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,668.00000	1,658	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			216.00000	223	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			731.00000	730	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,179.00000	1,195	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			302.00000	302	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,250.00000	3,267	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,632.00000	1,623	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			231.00000	238	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,740.00000	1,730	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			189.00000	195	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			792.00000	792	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,041.00000	1,056	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			312.00000	313	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,160.00000	3,177	30.64	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 15/03/2010 Currency Future	7.95	Call		1,777.00000	1,767	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		176.00000	182	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		317.00000	317	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,115.00000	3,132	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		1,530.00000	1,522	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		278.00000	286	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		702.00000	702	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,251.00000	1,267	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		675.00000	675	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,323.00000	1,340	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		282.00000	282	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		3,430.00000	3,447	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		1,704.00000	1,694	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		202.00000	208	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		776.00000	776	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,075.00000	1,090	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		307.00000	307	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		3,205.00000	3,222	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		1,815.00000	1,804	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		163.00000	169	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		826.00000	825	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		974.00000	989	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		2,029.00000	2,017	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		128.00000	132	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		919.00000	917	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		817.00000	832	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		317.00000	317	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,115.00000	3,132	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		2,073.00000	2,060	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		121.00000	125	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		982.00000	979	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		730.00000	744	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		2,117.00000	2,104	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		115.00000	119	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		961.00000	958	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		759.00000	773	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		327.00000	327	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		3,025.00000	3,042	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		2,161.00000	2,148	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		110.00000	113	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		5,904.00000	5,888	38.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		3.00000	3	38.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		4,414.00000	4,398	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		12.00000	13	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		2,944.00000	2,928	23.84	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	6.65	Put		42.00000	42	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		287.00000	287	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		3,385.00000	3,402	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		115.00000	116	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		6,213.00000	6,230	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		6,154.00000	6,137	39.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		2.00000	2	39.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		4,662.00000	4,646	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		10.00000	10	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		3,182.00000	3,166	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		31.00000	30	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		128.00000	128	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		5,976.00000	5,993	34.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.63220	9.64750		24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		1,000.00000	1,004	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,002.00000	1,022	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		1,038.00000	1,041	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		940.00000	959	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		1,058.00000	1,061	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		910.00000	928	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		964.00000	968	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,066.00000	1,086	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		1,019.00000	1,022	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		971.00000	990	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		478.00000	485	28.91	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		2,730.00000	2,752	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		1,208.00000	1,208	23.68	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		711.00000	726	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		982.00000	986	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,034.00000	1,054	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		881.00000	886	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,234.00000	1,254	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		836.00000	841	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,338.00000	1,359	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		767.00000	773	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,519.00000	1,541	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		821.00000	827	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,374.00000	1,395	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		866.00000	871	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,268.00000	1,289	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		445.00000	452	29.34	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		2,947.00000	2,969	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,098.00000	1,101	24.17	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		851.00000	868	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,880.00000	1,871	21.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.00	Put			232.00000	239	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			947.00000	951	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,099.00000	1,119	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			913.00000	918	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,166.00000	1,186	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			851.00000	856	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,303.00000	1,324	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			794.00000	800	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,446.00000	1,467	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			415.00000	422	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,168.00000	3,190	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,845.00000	1,836	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			247.00000	254	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			930.00000	934	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,132.00000	1,152	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			897.00000	902	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,199.00000	1,220	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			807.00000	813	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,410.00000	1,431	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			780.00000	786	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,483.00000	1,504	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			410.00000	416	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,212.00000	3,234	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,742.00000	1,735	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			295.00000	303	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			913.00000	918	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,166.00000	1,186	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			794.00000	800	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,446.00000	1,467	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			742.00000	748	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,594.00000	1,616	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			392.00000	399	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,345.00000	3,367	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,645.00000	1,638	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			347.00000	356	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			866.00000	871	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,268.00000	1,289	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			780.00000	786	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,483.00000	1,504	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			754.00000	760	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,557.00000	1,578	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			729.00000	736	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,632.00000	1,654	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			706.00000	712	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			1,708.00000	1,730	26.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.75	Call			375.00000	382	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,478.00000	3,499	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,776.00000	1,768	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			278.00000	286	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			930.00000	934	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,132.00000	1,152	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			398.00000	405	30.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,301.00000	3,323	30.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			2,080.00000	2,069	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			182.00000	187	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,078.00000	1,080	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			880.00000	898	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			897.00000	902	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,199.00000	1,220	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			2,121.00000	2,110	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			173.00000	177	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			1,098.00000	1,101	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			851.00000	868	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			947.00000	951	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,099.00000	1,119	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			439.00000	445	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			2,991.00000	3,013	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			2,162.00000	2,151	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			165.00000	168	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			1,119.00000	1,121	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			822.00000	839	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,078.00000	1,080	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			880.00000	898	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			433.00000	439	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,035.00000	3,057	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			2,204.00000	2,192	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			156.00000	160	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			1,141.00000	1,142	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			793.00000	810	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,902.00000	5,887	35.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			5.00000	5	35.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			4,417.00000	4,402	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			19.00000	19	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,955.00000	2,940	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			57.00000	57	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,709.00000	1,702	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			312.00000	320	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			582.00000	589	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,185.00000	2,207	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			247.00000	253	32.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.25	Put		4,850.00000	4,871	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		165.00000	170	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		6,268.00000	6,288	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		6,151.00000	6,136	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		4.00000	4	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		4,664.00000	4,649	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		16.00000	16	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		3,188.00000	3,173	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		41.00000	40	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		631.00000	638	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		1,983.00000	2,006	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		404.00000	411	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		3,257.00000	3,279	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		265.00000	271	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		4,617.00000	4,638	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		181.00000	186	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,033.00000	6,053	33.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.40210	13.33300		19.92	1,447,426.80	108	16,893.00
£ / R On 12/06/2009 Currency Future	13.35	Call		383.00000	427	19.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		400.00000	375	19.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		364.00000	403	19.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		431.00000	401	19.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		347.00000	384	20.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		464.00000	432	20.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		224.00000	249	22.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		791.00000	747	22.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		299.00000	331	20.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		566.00000	529	20.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		284.00000	316	21.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		601.00000	564	21.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		271.00000	301	21.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		638.00000	599	21.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		234.00000	261	21.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		751.00000	709	21.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		194.00000	217	22.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		911.00000	865	22.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		213.00000	238	22.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		830.00000	786	22.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		224.00000	249	22.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		791.00000	747	22.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		204.00000	227	22.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		871.00000	825	22.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		178.00000	198	23.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		995.00000	946	23.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.20	Call			170.00000	190	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,037.00000	988	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			163.00000	181	23.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,080.00000	1,029	23.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			156.00000	174	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,123.00000	1,072	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			186.00000	207	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			953.00000	905	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			116.00000	130	25.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,433.00000	1,378	25.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			96.00000	107	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,663.00000	1,605	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			64.00000	72	28.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,131.00000	2,070	28.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			82.00000	91	27.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,849.00000	1,789	27.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			89.00000	99	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,756.00000	1,697	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			85.00000	95	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,802.00000	1,743	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			96.00000	107	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,663.00000	1,605	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			143.00000	159	24.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,210.00000	1,157	24.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			126.00000	141	25.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,343.00000	1,289	25.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			112.00000	125	25.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,479.00000	1,423	25.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			104.00000	115	26.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,571.00000	1,513	26.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			100.00000	111	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,617.00000	1,559	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			93.00000	103	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,710.00000	1,651	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			116.00000	130	25.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,433.00000	1,378	25.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			108.00000	120	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,525.00000	1,468	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			121.00000	135	25.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,388.00000	1,333	25.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			121.00000	135	25.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,388.00000	1,333	25.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			131.00000	147	24.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,298.00000	1,245	24.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			149.00000	166	24.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.35	Put			1,166.00000	1,114	24.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			137.00000	153	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,254.00000	1,201	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			67.00000	75	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,084.00000	2,023	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			79.00000	87	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,896.00000	1,835	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			67.00000	75	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,084.00000	2,023	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			85.00000	95	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,802.00000	1,743	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			62.00000	69	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,179.00000	2,117	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			73.00000	81	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,990.00000	1,929	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			178.00000	198	23.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			995.00000	946	23.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			100.00000	111	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,617.00000	1,559	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			75.00000	84	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,942.00000	1,882	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			58.00000	64	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,275.00000	2,212	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			45.00000	50	30.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,612.00000	2,548	30.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			38.00000	42	31.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,855.00000	2,790	31.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			46.00000	52	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,563.00000	2,500	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			53.00000	60	29.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,370.00000	2,307	29.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			52.00000	57	29.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,419.00000	2,355	29.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			55.00000	62	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,322.00000	2,260	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			50.00000	55	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,467.00000	2,403	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			55.00000	62	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,322.00000	2,260	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			33.00000	37	32.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,050.00000	2,985	32.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			42.00000	47	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,709.00000	2,644	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			39.00000	44	31.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,806.00000	2,741	31.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.50	Call			30.00000	34	32.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,197.00000	3,132	32.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			37.00000	41	31.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,904.00000	2,839	31.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			32.00000	36	32.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,099.00000	3,034	32.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			28.00000	31	32.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,295.00000	3,229	32.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			26.00000	29	33.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,393.00000	3,327	33.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			25.00000	28	33.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,442.00000	3,376	33.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			31.00000	35	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,148.00000	3,083	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			36.00000	40	31.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,953.00000	2,887	31.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			24.00000	27	33.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,491.00000	3,425	33.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			19.00000	21	34.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,836.00000	3,769	34.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			20.00000	23	33.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,737.00000	3,671	33.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			15.00000	17	35.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,182.00000	4,115	35.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			12.00000	14	35.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,479.00000	4,412	35.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			5.00000	6	35.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,072.00000	5,004	35.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			2.00000	2	33.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,669.00000	5,600	33.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			1.00000	1	33.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,818.00000	5,749	33.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			2.00000	3	34.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,469.00000	5,401	34.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			6.00000	6	35.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,023.00000	4,954	35.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			7.00000	8	35.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,924.00000	4,856	35.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			3.00000	3	34.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,420.00000	5,351	34.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			18.00000	20	34.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,935.00000	3,868	34.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			34.00000	38	31.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,001.00000	2,936	31.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			48.00000	53	29.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.80	Put		2,515.00000	2,451	29.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		82.00000	91	27.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,849.00000	1,789	27.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		70.00000	78	28.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		2,037.00000	1,975	28.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		64.00000	72	28.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		2,131.00000	2,070	28.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		60.00000	67	28.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		2,227.00000	2,164	28.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		104.00000	115	26.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,571.00000	1,513	26.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		70.00000	78	28.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		2,037.00000	1,975	28.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		79.00000	87	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,896.00000	1,835	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		58.00000	64	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		2,275.00000	2,212	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		48.00000	53	29.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,515.00000	2,451	29.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		45.00000	50	30.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,612.00000	2,548	30.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		53.00000	60	29.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		2,370.00000	2,307	29.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		37.00000	41	31.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,904.00000	2,839	31.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		45.00000	50	30.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,612.00000	2,548	30.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		39.00000	44	31.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,806.00000	2,741	31.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		43.00000	48	30.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		2,660.00000	2,596	30.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		40.00000	45	30.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		2,757.00000	2,693	30.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		32.00000	36	32.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		3,099.00000	3,034	32.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		42.00000	47	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,709.00000	2,644	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		34.00000	38	31.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		3,001.00000	2,936	31.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		28.00000	31	32.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		3,295.00000	3,229	32.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		24.00000	27	33.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		3,491.00000	3,425	33.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		26.00000	29	33.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		3,393.00000	3,327	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
£ / R On 12/06/2009 Currency Future	16.90	Call			23.00000	25	33.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,590.00000	3,523	33.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			21.00000	23	33.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,688.00000	3,621	33.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			23.00000	25	33.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,590.00000	3,523	33.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			20.00000	22	34.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,787.00000	3,720	34.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			29.00000	32	32.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,246.00000	3,180	32.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			27.00000	30	32.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,344.00000	3,278	32.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			23.00000	26	33.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,540.00000	3,474	33.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			22.00000	24	33.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,639.00000	3,572	33.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			38.00000	42	31.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,855.00000	2,790	31.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			33.00000	37	32.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,050.00000	2,985	32.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			23.00000	26	33.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,540.00000	3,474	33.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			16.00000	18	34.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,033.00000	3,966	34.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			15.00000	17	35.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,132.00000	4,065	35.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			14.00000	16	35.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,231.00000	4,164	35.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			14.00000	15	35.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,331.00000	4,263	35.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			5.00000	5	35.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,122.00000	5,053	35.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			4.00000	5	34.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,221.00000	5,152	34.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			3.00000	4	34.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,320.00000	5,252	34.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			2.00000	3	34.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,519.00000	5,450	34.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			2.00000	2	33.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,619.00000	5,550	33.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			1.00000	2	33.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,718.00000	5,650	33.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			12.00000	13	36.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,529.00000	4,461	36.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			11.00000	13	36.36	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	17.95	Put		4,628.00000	4,561	36.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call		10.00000	11	36.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put		4,727.00000	4,659	36.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		8.00000	9	35.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,825.00000	4,757	35.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		11.00000	13	36.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		4,628.00000	4,561	36.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		8.00000	9	35.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,825.00000	4,757	35.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		5.00000	5	35.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		5,122.00000	5,053	35.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		3.00000	4	34.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		5,320.00000	5,252	34.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call		4.00000	5	34.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put		5,171.00000	5,103	34.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call		4.00000	4	34.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put		5,271.00000	5,202	34.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call		3.00000	3	34.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put		5,370.00000	5,301	34.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		2.00000	2	33.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,569.00000	5,500	33.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call		1.00000	2	33.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put		5,768.00000	5,699	33.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call		1.00000	1	33.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put		5,868.00000	5,799	33.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		2.00000	3	34.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		5,519.00000	5,450	34.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		1.00000	2	33.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,718.00000	5,650	33.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		1.00000	1	33.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		5,918.00000	5,849	33.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		1.00000	1	32.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		6,018.00000	5,949	32.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call		1.00000	1	32.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put		6,118.00000	6,049	32.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call		0.00000	1	32.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put		6,217.00000	6,148	32.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		2.00000	2	33.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,569.00000	5,500	33.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		1.00000	1	32.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		5,968.00000	5,899	32.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		1.00000	1	32.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		6,068.00000	5,999	32.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		16.00000	18	34.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,083.00000	4,016	34.89	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 12/06/2009 Currency Future	17.60	Call			14.00000	16	35.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,281.00000	4,214	35.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			13.00000	15	35.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,380.00000	4,313	35.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			12.00000	13	36.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,579.00000	4,511	36.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			10.00000	12	36.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,677.00000	4,610	36.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			9.00000	10	35.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,776.00000	4,708	35.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			7.00000	8	35.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,874.00000	4,806	35.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			20.00000	22	34.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,787.00000	3,720	34.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			18.00000	20	34.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,885.00000	3,818	34.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			17.00000	19	34.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,984.00000	3,917	34.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			16.00000	18	34.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,083.00000	4,016	34.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			12.00000	13	36.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,579.00000	4,511	36.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			27.00000	30	32.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,344.00000	3,278	32.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			19.00000	21	34.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,836.00000	3,769	34.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			20.00000	23	33.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,737.00000	3,671	33.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			16.00000	18	34.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,033.00000	3,966	34.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			14.00000	16	35.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,231.00000	4,164	35.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			31.00000	35	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,148.00000	3,083	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			46.00000	52	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,563.00000	2,500	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			126.00000	141	25.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,343.00000	1,289	25.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			258.00000	287	21.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			675.00000	635	21.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			194.00000	217	22.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			911.00000	865	22.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			246.00000	274	21.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			713.00000	672	21.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			143.00000	159	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 12/06/2009 Currency Future	14.40	Put			1,210.00000	1,157	24.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			330.00000	365	20.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			497.00000	463	20.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			246.00000	274	21.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			713.00000	672	21.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			234.00000	261	21.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			751.00000	709	21.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			149.00000	166	24.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,166.00000	1,114	24.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			156.00000	174	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,123.00000	1,072	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			314.00000	348	20.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			531.00000	496	20.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			284.00000	316	21.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			601.00000	564	21.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			314.00000	348	20.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			531.00000	496	20.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			407.00000	453	19.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			374.00000	351	19.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			364.00000	403	19.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			431.00000	401	19.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			433.00000	479	19.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			350.00000	327	19.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call			459.00000	507	19.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put			326.00000	305	19.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,433.00000	5,502	29.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	29.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,933.00000	4,002	30.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	30.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,437.00000	2,506	23.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			4.00000	4	23.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			1,011.00000	1,075	19.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			78.00000	73	19.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			5.00000	6	35.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,072.00000	5,004	35.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,567.00000	6,498	32.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,883.00000	5,952	28.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	28.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,383.00000	4,452	32.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	32.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,885.00000	2,954	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			2.00000	2	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			1,409.00000	1,476	19.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			26.00000	24	19.52	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 14/09/2009 Currency Future			13.60360	13.53240		21.34	0.00	0	3,466.00
£ / R On 14/09/2009 Currency Future	13.55	Call		704.00000	755	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		722.00000	702	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		686.00000	734	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		753.00000	730	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		668.00000	715	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		786.00000	761	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		530.00000	569	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,097.00000	1,066	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		618.00000	662	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		885.00000	858	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		586.00000	629	22.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		954.00000	925	22.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		602.00000	645	22.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		919.00000	892	22.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		586.00000	629	22.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		954.00000	925	22.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		543.00000	583	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,061.00000	1,030	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		492.00000	529	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,209.00000	1,175	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		504.00000	542	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,172.00000	1,138	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		530.00000	569	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,097.00000	1,066	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		468.00000	504	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,286.00000	1,250	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		446.00000	480	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,364.00000	1,327	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		436.00000	469	23.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,404.00000	1,366	23.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		480.00000	516	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,248.00000	1,213	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		371.00000	400	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,689.00000	1,646	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		333.00000	358	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,900.00000	1,855	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		265.00000	286	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,333.00000	2,283	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		297.00000	320	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,114.00000	2,067	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		311.00000	335	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		2,028.00000	1,982	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		326.00000	351	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,943.00000	1,897	25.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Call			371.00000	400	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,689.00000	1,646	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			416.00000	448	24.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,484.00000	1,444	24.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			388.00000	418	24.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,606.00000	1,565	24.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			333.00000	358	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,900.00000	1,855	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			347.00000	374	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,815.00000	1,771	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			363.00000	391	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,731.00000	1,687	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			340.00000	366	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,857.00000	1,813	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			355.00000	383	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,773.00000	1,729	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			379.00000	409	24.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,647.00000	1,605	24.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			363.00000	391	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,731.00000	1,687	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			304.00000	328	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,071.00000	2,024	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			318.00000	343	25.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,986.00000	1,939	25.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			397.00000	428	24.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,565.00000	1,524	24.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			297.00000	320	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,114.00000	2,067	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			265.00000	286	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,333.00000	2,283	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			284.00000	306	26.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,201.00000	2,152	26.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			260.00000	280	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,377.00000	2,327	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			254.00000	274	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,422.00000	2,371	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			277.00000	299	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,245.00000	2,196	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			457.00000	492	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,325.00000	1,288	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			243.00000	263	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,511.00000	2,459	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			406.00000	438	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,524.00000	1,484	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			379.00000	409	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.80	Put		1,647.00000	1,605	24.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		290.00000	313	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,158.00000	2,109	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		480.00000	516	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,248.00000	1,213	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		557.00000	598	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,025.00000	995	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		572.00000	613	22.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		989.00000	960	22.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		517.00000	555	22.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,134.00000	1,102	22.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		426.00000	458	23.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,443.00000	1,405	23.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		304.00000	328	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,071.00000	2,024	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		233.00000	252	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,601.00000	2,548	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		290.00000	313	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,158.00000	2,109	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		243.00000	263	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,511.00000	2,459	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		233.00000	252	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,601.00000	2,548	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		224.00000	242	27.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,691.00000	2,638	27.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		214.00000	232	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,782.00000	2,728	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		340.00000	366	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,857.00000	1,813	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		271.00000	293	26.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,289.00000	2,239	26.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		249.00000	268	26.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,466.00000	2,415	26.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		271.00000	293	26.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,289.00000	2,239	26.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		238.00000	257	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,556.00000	2,504	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		228.00000	247	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,646.00000	2,593	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		219.00000	237	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,737.00000	2,683	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		457.00000	492	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,325.00000	1,288	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		198.00000	214	28.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,966.00000	2,910	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.15	Call			517.00000	555	22.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,134.00000	1,102	22.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			406.00000	438	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,524.00000	1,484	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			326.00000	351	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,943.00000	1,897	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			416.00000	448	24.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,484.00000	1,444	24.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			634.00000	679	21.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			851.00000	825	21.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			602.00000	645	22.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			919.00000	892	22.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			543.00000	583	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,061.00000	1,030	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			426.00000	458	23.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,443.00000	1,405	23.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			618.00000	662	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			885.00000	858	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			651.00000	697	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			818.00000	793	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			468.00000	504	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,286.00000	1,250	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			726.00000	777	21.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			693.00000	674	21.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			686.00000	734	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			753.00000	730	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			748.00000	800	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			665.00000	647	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			770.00000	824	21.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			638.00000	620	21.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,434.00000	5,505	29.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			2.00000	2	29.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,939.00000	4,011	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			7.00000	7	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,469.00000	2,540	20.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			36.00000	36	20.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,214.00000	1,280	19.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			282.00000	276	19.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			145.00000	157	29.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,712.00000	3,653	29.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			84.00000	92	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,152.00000	5,088	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			46.00000	50	34.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,614.00000	6,547	34.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,883.00000	5,955	31.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	7.65	Put			1.00000	1	31.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,387.00000	4,459	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			5.00000	5	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,900.00000	2,971	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			17.00000	17	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,536.00000	1,605	19.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			153.00000	152	19.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			173.00000	187	28.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,291.00000	3,233	28.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			100.00000	108	31.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,717.00000	4,654	31.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			59.00000	65	34.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,177.00000	6,111	34.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.78040		13.71030		21.84	4,974,724.40	361	416.00
£ / R On 14/12/2009 Currency Future	13.70	Call			945.00000	997	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			934.00000	917	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			908.00000	957	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			998.00000	977	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			891.00000	939	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,030.00000	1,008	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			750.00000	792	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,339.00000	1,312	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			840.00000	886	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,130.00000	1,106	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			824.00000	870	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,164.00000	1,139	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			824.00000	870	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,164.00000	1,139	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			808.00000	853	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,198.00000	1,173	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			764.00000	807	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,303.00000	1,276	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			709.00000	749	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,449.00000	1,419	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			736.00000	777	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,375.00000	1,347	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			722.00000	763	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,412.00000	1,383	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			696.00000	736	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,486.00000	1,456	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			603.00000	639	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,793.00000	1,758	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			614.00000	650	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,754.00000	1,719	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			671.00000	710	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Put		1,561.00000	1,530	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		647.00000	685	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,637.00000	1,605	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		625.00000	661	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,715.00000	1,681	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		583.00000	617	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,873.00000	1,837	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		563.00000	597	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,953.00000	1,916	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		545.00000	577	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		2,034.00000	1,996	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		475.00000	504	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,365.00000	2,324	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		808.00000	853	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,198.00000	1,173	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		778.00000	822	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,268.00000	1,242	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		873.00000	921	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,063.00000	1,040	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		671.00000	710	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,561.00000	1,530	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		793.00000	837	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,233.00000	1,207	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		683.00000	723	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,523.00000	1,492	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		659.00000	697	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,599.00000	1,567	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		636.00000	673	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,676.00000	1,643	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		554.00000	587	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,994.00000	1,956	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		891.00000	939	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,030.00000	1,008	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		857.00000	903	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,096.00000	1,073	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		793.00000	837	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,233.00000	1,207	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		683.00000	723	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,523.00000	1,492	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		593.00000	628	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,833.00000	1,797	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		659.00000	697	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,599.00000	1,567	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		573.00000	607	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,913.00000	1,876	24.44	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 14/12/2009 Currency Future	13.90	Call			873.00000	921	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,063.00000	1,040	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			722.00000	763	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,412.00000	1,383	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			603.00000	639	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,793.00000	1,758	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			965.00000	1,018	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			904.00000	887	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			926.00000	977	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			966.00000	946	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			736.00000	777	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,375.00000	1,347	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			985.00000	1,039	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			875.00000	858	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,422.00000	5,488	26.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			12.00000	7	26.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,941.00000	4,004	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			31.00000	23	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,505.00000	2,582	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			95.00000	101	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,376.00000	1,440	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			466.00000	460	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			444.00000	472	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,534.00000	2,492	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			279.00000	298	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,869.00000	3,818	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			182.00000	197	30.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,272.00000	5,216	30.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			115.00000	126	32.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,705.00000	6,645	32.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,869.00000	5,935	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			8.00000	5	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,385.00000	4,446	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			24.00000	15	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,912.00000	2,989	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			52.00000	58	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,656.00000	1,724	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			295.00000	294	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			518.00000	549	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,158.00000	2,119	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			321.00000	342	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,461.00000	3,412	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			207.00000	222	30.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,847.00000	4,792	30.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			139.00000	151	32.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.85	Put		6,278.00000	6,221	32.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.08670	14.02050		22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		0.00000	1,377	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		0.00000	1,291	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,302.00000	1,342	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,382.00000	1,355	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,285.00000	1,324	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,414.00000	1,387	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		1,139.00000	1,175	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,719.00000	1,688	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,217.00000	1,255	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,547.00000	1,518	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,574.00000	1,619	21.26	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		953.00000	933	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		582.00000	602	27.21	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,062.00000	4,016	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,356.00000	1,396	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,286.00000	1,259	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,145.00000	2,201	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		475.00000	464	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,837.00000	1,888	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		667.00000	652	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,596.00000	1,642	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		925.00000	905	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,393.00000	1,433	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,222.00000	1,197	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		943.00000	973	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,272.00000	2,236	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		747.00000	771	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,076.00000	3,035	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		603.00000	623	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,932.00000	3,887	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		484.00000	501	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,813.00000	4,764	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,180.00000	2,236	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		459.00000	449	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,864.00000	1,915	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		643.00000	629	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,618.00000	1,665	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		898.00000	878	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,411.00000	1,452	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,191.00000	1,166	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,234.00000	1,272	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,513.00000	1,485	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		954.00000	984	24.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.30	Put		2,234.00000	2,198	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		755.00000	780	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,035.00000	2,993	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		610.00000	630	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,889.00000	3,844	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		489.00000	506	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,769.00000	4,719	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,447.00000	5,513	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		27.00000	27	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,999.00000	4,064	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		78.00000	77	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,697.00000	2,758	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		276.00000	271	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,711.00000	1,760	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		791.00000	773	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		790.00000	816	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,869.00000	2,829	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		570.00000	589	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,149.00000	4,102	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		414.00000	428	28.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,493.00000	5,442	28.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		295.00000	306	29.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,874.00000	6,819	29.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,891.00000	5,957	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		20.00000	20	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,421.00000	4,487	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		51.00000	50	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,060.00000	3,124	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		190.00000	187	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,946.00000	1,999	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		575.00000	562	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		877.00000	905	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,507.00000	2,468	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		631.00000	653	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,761.00000	3,716	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		455.00000	471	28.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,084.00000	5,034	28.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		336.00000	348	29.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,465.00000	6,411	29.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.86660	11.84790		20.16	118,666.00	10	21,123.00
€ / R On 12/06/2009 Currency Future	11.85	Call		357.00000	368	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		359.00000	352	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		380.00000	392	20.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		332.00000	325	20.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.95	Call			320.00000	330	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			422.00000	413	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			231.00000	239	22.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			633.00000	622	22.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			271.00000	280	21.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			523.00000	514	21.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			271.00000	280	21.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			523.00000	514	21.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			219.00000	226	22.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			671.00000	660	22.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			243.00000	252	21.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			595.00000	585	21.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			208.00000	215	22.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			710.00000	698	22.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			197.00000	204	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			749.00000	737	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			187.00000	193	23.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			789.00000	777	23.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			161.00000	166	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			913.00000	900	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			132.00000	137	24.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,084.00000	1,070	24.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			110.00000	113	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,262.00000	1,247	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			115.00000	119	25.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,217.00000	1,202	25.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			85.00000	87	27.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,537.00000	1,521	27.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			81.00000	84	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,583.00000	1,567	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			88.00000	91	27.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,490.00000	1,474	27.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			92.00000	95	26.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,444.00000	1,428	26.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			96.00000	99	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,398.00000	1,382	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			96.00000	99	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,398.00000	1,382	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			105.00000	108	26.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,307.00000	1,292	26.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			69.00000	71	27.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,721.00000	1,704	27.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			57.00000	58	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,859.00000	1,841	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			53.00000	54	28.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.70	Put			1,905.00000	1,888	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			78.00000	80	27.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,630.00000	1,614	27.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			81.00000	84	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,583.00000	1,567	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			105.00000	108	26.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,307.00000	1,292	26.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			126.00000	130	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,128.00000	1,114	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			100.00000	104	26.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,353.00000	1,337	26.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			120.00000	124	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,172.00000	1,158	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			73.00000	75	27.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,675.00000	1,659	27.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			57.00000	58	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,859.00000	1,841	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			53.00000	54	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,905.00000	1,888	28.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			47.00000	48	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,999.00000	1,981	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			41.00000	42	28.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,093.00000	2,075	28.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			60.00000	62	27.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,813.00000	1,795	27.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			85.00000	87	27.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,537.00000	1,521	27.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			65.00000	66	27.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,767.00000	1,749	27.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			38.00000	39	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,140.00000	2,122	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			36.00000	36	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,188.00000	2,170	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			31.00000	32	28.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,284.00000	2,265	28.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			15.00000	15	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,817.00000	2,798	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			14.00000	14	29.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,866.00000	2,847	29.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			23.00000	23	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,525.00000	2,506	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			29.00000	30	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,332.00000	2,313	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			44.00000	45	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,046.00000	2,028	28.20	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	13.60	Call			60.00000	62	27.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,813.00000	1,795	27.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			65.00000	66	27.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,767.00000	1,749	27.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			47.00000	48	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,999.00000	1,981	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			78.00000	80	27.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,630.00000	1,614	27.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			31.00000	32	28.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,284.00000	2,265	28.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			18.00000	18	28.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,671.00000	2,652	28.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			11.00000	11	29.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,063.00000	3,044	29.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			6.00000	6	29.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,358.00000	3,340	29.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			24.00000	24	28.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,476.00000	2,458	28.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			28.00000	28	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,380.00000	2,361	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			120.00000	124	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,172.00000	1,158	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			139.00000	143	24.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,041.00000	1,027	24.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			219.00000	226	22.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			671.00000	660	22.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			208.00000	215	22.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			710.00000	698	22.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			169.00000	175	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			871.00000	858	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			178.00000	184	23.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			830.00000	817	23.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			153.00000	158	24.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			955.00000	941	24.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			286.00000	296	21.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			488.00000	479	21.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			257.00000	266	21.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			559.00000	549	21.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			430.00000	442	19.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			283.00000	276	19.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			338.00000	349	20.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			390.00000	382	20.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			302.00000	312	20.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			455.00000	446	20.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			405.00000	417	19.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.75	Put			307.00000	300	19.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			169.00000	175	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			871.00000	858	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			146.00000	150	24.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			998.00000	984	24.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			286.00000	296	21.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			488.00000	479	21.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			257.00000	266	21.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			559.00000	549	21.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			457.00000	469	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			259.00000	253	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			357.00000	368	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			359.00000	352	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			153.00000	158	24.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			955.00000	941	24.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			126.00000	130	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,128.00000	1,114	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			161.00000	166	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			913.00000	900	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			197.00000	204	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			749.00000	737	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			132.00000	137	24.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,084.00000	1,070	24.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			50.00000	51	28.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,952.00000	1,934	28.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			41.00000	42	28.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,093.00000	2,075	28.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			26.00000	26	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,428.00000	2,409	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			20.00000	20	28.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,622.00000	2,603	28.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			17.00000	17	28.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,719.00000	2,701	28.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			13.00000	13	29.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,915.00000	2,896	29.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			11.00000	11	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,014.00000	2,995	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			10.00000	10	29.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,112.00000	3,093	29.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			8.00000	8	29.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,210.00000	3,192	29.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			21.00000	21	28.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,573.00000	2,555	28.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			16.00000	16	28.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,768.00000	2,749	28.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.30	Call			24.00000	24	28.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,476.00000	2,458	28.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			21.00000	21	28.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,573.00000	2,555	28.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			16.00000	16	28.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,768.00000	2,749	28.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			12.00000	12	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,964.00000	2,946	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			9.00000	9	29.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,161.00000	3,142	29.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			8.00000	7	29.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,260.00000	3,241	29.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			5.00000	5	29.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,457.00000	3,439	29.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			4.00000	4	29.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,556.00000	3,538	29.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			4.00000	4	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,656.00000	3,637	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			3.00000	3	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,755.00000	3,736	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			12.00000	12	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,964.00000	2,946	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			11.00000	11	29.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,063.00000	3,044	29.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			5.00000	5	29.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,457.00000	3,439	29.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			34.00000	34	28.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,236.00000	2,217	28.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			100.00000	104	26.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,353.00000	1,337	26.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			34.00000	34	28.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,236.00000	2,217	28.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			29.00000	30	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,332.00000	2,313	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			28.00000	28	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,380.00000	2,361	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,598.00000	5,617	17.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	17.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			4,098.00000	4,117	21.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	21.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,598.00000	2,617	21.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	21.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			1,126.00000	1,142	18.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			28.00000	26	18.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			6.00000	6	29.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.25	Put			3,408.00000	3,389	29.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	29.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			4,902.00000	4,884	29.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	30.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,402.00000	6,383	30.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,948.00000	5,967	16.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	16.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,448.00000	4,467	20.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	20.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,948.00000	2,967	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,455.00000	1,473	17.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			7.00000	6	17.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			1.00000	1	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			4,553.00000	4,534	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	30.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,052.00000	6,033	30.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			12.03980		12.01970		21.34	12,087,959.20	1,004	1,867.00
€ / R On 14/09/2009 Currency Future	12.00	Call			642.00000	664	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			622.00000	624	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			605.00000	625	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			686.00000	685	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			510.00000	528	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			890.00000	888	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			539.00000	558	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			820.00000	818	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			555.00000	574	22.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			785.00000	784	22.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			496.00000	513	22.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			926.00000	923	22.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			482.00000	499	22.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			963.00000	960	22.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			457.00000	473	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,037.00000	1,033	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			445.00000	461	23.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,075.00000	1,071	23.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			411.00000	426	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,191.00000	1,186	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			371.00000	385	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,351.00000	1,345	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			336.00000	349	25.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,516.00000	1,509	25.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			344.00000	358	24.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,475.00000	1,468	24.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			344.00000	358	24.96	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	13.15	Put		1,475.00000	1,468	24.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		292.00000	304	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,773.00000	1,764	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		286.00000	297	26.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,816.00000	1,807	26.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		299.00000	311	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,729.00000	1,721	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		306.00000	318	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,686.00000	1,678	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		313.00000	325	25.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,643.00000	1,636	25.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		313.00000	325	25.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,643.00000	1,636	25.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		328.00000	341	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,558.00000	1,551	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		265.00000	275	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,945.00000	1,936	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		244.00000	254	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,074.00000	2,064	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		237.00000	247	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,118.00000	2,107	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		280.00000	291	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,860.00000	1,851	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		320.00000	333	25.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,601.00000	1,593	25.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		320.00000	333	25.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,601.00000	1,593	25.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		306.00000	318	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,686.00000	1,678	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		362.00000	375	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,392.00000	1,386	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		258.00000	268	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,988.00000	1,978	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		272.00000	283	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,902.00000	1,893	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		237.00000	247	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,118.00000	2,107	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		231.00000	241	27.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,162.00000	2,151	27.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		225.00000	235	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,205.00000	2,195	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		214.00000	223	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,294.00000	2,283	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		251.00000	261	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,031.00000	2,021	26.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.10	Call			353.00000	366	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,433.00000	1,427	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			203.00000	211	27.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,383.00000	2,371	27.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			146.00000	153	28.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,977.00000	2,963	28.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			251.00000	261	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,031.00000	2,021	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			214.00000	223	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,294.00000	2,283	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			192.00000	201	27.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,473.00000	2,461	27.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			183.00000	191	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,563.00000	2,551	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			174.00000	181	28.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,654.00000	2,642	28.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			165.00000	173	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,746.00000	2,733	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			280.00000	291	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,860.00000	1,851	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			192.00000	201	27.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,473.00000	2,461	27.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			183.00000	191	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,563.00000	2,551	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			433.00000	449	23.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,113.00000	1,109	23.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			411.00000	426	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,191.00000	1,186	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			390.00000	405	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,270.00000	1,265	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			286.00000	297	26.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,816.00000	1,807	26.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			219.00000	228	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,250.00000	2,239	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			208.00000	217	27.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,338.00000	2,327	27.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			198.00000	206	27.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,428.00000	2,416	27.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			353.00000	366	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,433.00000	1,427	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			390.00000	405	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,270.00000	1,265	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			400.00000	415	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,231.00000	1,225	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			380.00000	395	24.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.95	Put		1,311.00000	1,305	24.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		244.00000	254	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,074.00000	2,064	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		362.00000	375	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,392.00000	1,386	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		272.00000	283	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,902.00000	1,893	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		422.00000	437	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,152.00000	1,147	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		457.00000	473	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,037.00000	1,033	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		524.00000	542	22.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		855.00000	853	22.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		469.00000	486	22.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,000.00000	996	22.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		588.00000	607	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		718.00000	717	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		524.00000	542	22.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		855.00000	853	22.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		400.00000	415	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,231.00000	1,225	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		605.00000	625	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		686.00000	685	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		571.00000	590	21.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		752.00000	750	21.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		623.00000	643	21.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		653.00000	653	21.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		588.00000	607	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		718.00000	717	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		445.00000	461	23.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,075.00000	1,071	23.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		685.00000	707	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		565.00000	567	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,620.00000	5,640	23.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	23.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		4,121.00000	4,141	24.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		1.00000	1	24.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,633.00000	2,653	20.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		13.00000	13	20.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		1,275.00000	1,297	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		155.00000	158	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		110.00000	115	29.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,490.00000	3,475	29.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		48.00000	51	31.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		4,928.00000	4,911	31.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	18.40	Call		17.00000	19	31.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,398.00000	6,379	31.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,920.00000	5,940	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		4,421.00000	4,441	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		1.00000	1	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,928.00000	2,947	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		8.00000	7	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,509.00000	1,531	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		89.00000	91	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		130.00000	136	29.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,210.00000	3,196	29.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		58.00000	61	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		4,639.00000	4,622	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		21.00000	23	31.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,102.00000	6,083	31.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.19480	12.17020		25.84	4,975,478.40	408	528.00
€ / R On 14/12/2009 Currency Future	12.15	Call		848.00000	868	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		827.00000	823	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		812.00000	831	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		891.00000	886	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		716.00000	734	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,096.00000	1,089	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		746.00000	764	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,026.00000	1,019	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		762.00000	780	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		992.00000	985	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		687.00000	705	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,167.00000	1,160	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		829.00000	849	21.74	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		859.00000	854	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		674.00000	691	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,203.00000	1,196	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		336.00000	346	27.48	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,766.00000	2,751	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		660.00000	677	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,240.00000	1,232	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		647.00000	664	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,277.00000	1,269	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		599.00000	615	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,429.00000	1,420	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		556.00000	570	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,586.00000	1,576	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		517.00000	531	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,747.00000	1,736	24.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.30	Call			536.00000	550	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,666.00000	1,655	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			526.00000	540	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,706.00000	1,696	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			526.00000	540	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,706.00000	1,696	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			474.00000	487	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,954.00000	1,942	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			466.00000	479	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			1,996.00000	1,984	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			482.00000	495	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,912.00000	1,900	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			491.00000	504	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,870.00000	1,859	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			499.00000	513	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,829.00000	1,818	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			491.00000	504	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,870.00000	1,859	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			508.00000	522	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,788.00000	1,777	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			441.00000	453	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,121.00000	2,109	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			546.00000	560	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,625.00000	1,615	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			309.00000	318	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			2,989.00000	2,973	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			459.00000	471	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,038.00000	2,026	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			425.00000	437	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,205.00000	2,192	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			409.00000	421	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,289.00000	2,276	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			395.00000	406	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,374.00000	2,361	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			381.00000	391	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,460.00000	2,446	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			536.00000	550	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,666.00000	1,655	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			517.00000	531	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,747.00000	1,736	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			450.00000	462	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,080.00000	2,067	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			433.00000	445	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,163.00000	2,150	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			417.00000	429	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.00	Put		2,247.00000	2,234	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		588.00000	603	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,468.00000	1,458	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		566.00000	581	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,546.00000	1,536	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		474.00000	487	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,954.00000	1,942	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		566.00000	581	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,546.00000	1,536	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		441.00000	453	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,121.00000	2,109	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		577.00000	592	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,507.00000	1,497	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		450.00000	462	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,080.00000	2,067	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		433.00000	445	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,163.00000	2,150	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		402.00000	413	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,332.00000	2,318	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		409.00000	421	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,289.00000	2,276	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		611.00000	626	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,390.00000	1,382	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		623.00000	639	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,352.00000	1,344	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		577.00000	592	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,507.00000	1,497	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		482.00000	495	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,912.00000	1,900	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		623.00000	639	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,352.00000	1,344	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		635.00000	651	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,315.00000	1,306	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		588.00000	603	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,468.00000	1,458	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		731.00000	749	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,061.00000	1,054	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		701.00000	719	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,131.00000	1,124	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		778.00000	797	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		958.00000	952	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		687.00000	705	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,167.00000	1,160	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		795.00000	813	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		924.00000	919	22.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.40	Call			762.00000	780	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			992.00000	985	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			701.00000	719	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,131.00000	1,124	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,691.00000	1,715	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			171.00000	170	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,345.00000	1,369	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			325.00000	324	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			1,067.00000	1,089	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			547.00000	545	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			331.00000	340	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,811.00000	2,795	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,851.00000	1,875	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			131.00000	130	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,474.00000	1,498	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			254.00000	253	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			1,171.00000	1,194	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			451.00000	449	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			929.00000	950	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			709.00000	705	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			320.00000	329	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			2,900.00000	2,884	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,650.00000	2,674	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			30.00000	29	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,409.00000	1,432	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			288.00000	287	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			244.00000	251	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,624.00000	3,606	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			147.00000	152	31.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,027.00000	5,007	31.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			86.00000	89	32.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,466.00000	6,444	32.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,936.00000	2,960	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			16.00000	15	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,613.00000	1,637	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			193.00000	193	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			272.00000	280	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,352.00000	3,335	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			164.00000	169	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			4,744.00000	4,724	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			99.00000	102	32.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,178.00000	6,157	32.34	0.00	0	0.00
AL13 On 07/05/2009 Index Future				242.98300	243.06000		0.00	0.00	0	7.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 07/05/2009 Index Future		293.40700	293.70400		0.00	0.00	0	741.00
ALBI On 06/08/2009 Index Future		299.34600	299.64300		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future		291.98100	292.26100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future		124.63100	124.69800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		127.18600	127.25200		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		129.47900	129.54300		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi		295.08950	295.38150		0.00	0.00	0	187.00
GOVI On 06/08/2009 jGovi		301.14050	301.43150		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi		306.56850	306.86000		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		350.45500	350.27500		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future		359.41400	359.22800		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		368.37400	368.18000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.76000	7.75900		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.34100	8.34100		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap		7.91900	7.91900		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.41500	8.41500		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.41500	8.41500		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.50100	8.50100		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.43900	8.43600		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		8.36300	8.33700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		7.06100	7.05300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.98900	6.99000		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.45800	7.45600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.41400	7.41600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		8.06300	8.06200		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
JN05 On 06/08/2009 jNote			8.07800		8.07800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.27800		8.27800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.26500		8.26400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.89400		9.89200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.42400		9.42000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.92900		8.92000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			283.68800		284.00600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			289.50600		289.82300		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			294.72400		295.04200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.32500		6.29900		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,760.00000	3,726	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			5.69600		5.66400		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,222.00000	4,188	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			4,471.00000	4,437	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			1,273.00000	1,272	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			52.00000	51	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.93800		7.91700		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			203.00000	170	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,114.00000	4,201	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,085.00000	5,960	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			50.00000	47	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			6.00000	4	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,503.00000	8,621	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.91000		7.88800		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,271.00000	8,161	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			990.00000	1,003	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.98100		7.95800		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,348.00000	3,284	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,820.00000	5,879	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.06700		8.04300		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,727.00000	4,659	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,232.00000	6,287	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.42500		8.40500		24.30	0.00	0	13,085.00

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	8.00	Call			973.00000	861	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,295.00000	5,390	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			6,546.00000	6,324	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			597.00000	583	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			61.00000	46	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			13,023.00000	13,215	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1.00000	0	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			22,515.00000	22,723	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.41800		8.43800		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			9,855.00000	9,961	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,288.00000	4,188	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			2,973.00000	3,008	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,216.00000	13,045	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.45800		8.43700		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			12,035.00000	11,879	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,499.00000	6,556	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			5,063.00000	4,965	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,212.00000	15,327	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.54200		8.54200		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			9,983.00000	9,963	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,950.00000	12,931	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			711.00000	699	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			244.00000	232	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.00600		7.98500		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,577.00000	5,480	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			19.00000	17	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.96700		7.94600		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,358.00000	6,276	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			827.00000	836	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.02400		8.00100		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,572.00000	2,522	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,707.00000	4,755	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.09300		8.06900		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,243.00000	3,194	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,565.00000	5,612	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.31200		8.29100		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,327.00000	4,195	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			234.00000	227	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.29300		8.27200		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,179.00000	7,075	17.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 06/08/2009 Bond Future	9.25	Put			1,695.00000	1,713	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.34900		8.32800		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,992.00000	2,936	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,824.00000	7,887	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.41600		8.39300		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,685.00000	5,611	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,755.00000	6,808	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.30300		8.30300		18.16	0.00	0	498.00
R204 On 07/05/2009 Bond Future	8.75	Call			3,375.00000	3,339	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			547.00000	511	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			388.00000	357	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			4,041.00000	4,010	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			4,632.00000	4,607	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			267.00000	242	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.28900		8.28900		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			7,737.00000	7,721	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,876.00000	1,859	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.33700		8.33800		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,604.00000	3,592	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,992.00000	8,974	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.39400		8.39400		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,366.00000	6,354	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,552.00000	7,540	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.99500		7.96400		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call			3,884.00000	3,765	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			40.00000	39	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.95100		7.91900		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			955.00000	914	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,369.00000	4,444	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,368.00000	5,267	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			667.00000	683	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.01300		7.97800		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,139.00000	2,081	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,810.00000	3,874	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.09000		8.05400		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			2,646.00000	2,589	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,482.00000	4,543	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.44500		8.44500		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,969.00000	3,937	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			419.00000	387	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.43800		8.43800		21.37	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 06/08/2009 Bond Future	9.25	Call			7,242.00000	7,225	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,174.00000	2,157	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.48600		8.48600		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			3,094.00000	3,081	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,653.00000	9,639	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.54100		8.54200		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			6,235.00000	6,226	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,080.00000	8,064	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.55900		8.55800		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,368.00000	2,316	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,093.00000	1,049	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.56800		8.56300		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			6,907.00000	6,866	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,508.00000	2,500	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.63200		8.62300		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			3,445.00000	3,409	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,387.00000	9,409	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.72900		8.72100		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			6,640.00000	6,601	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,065.00000	8,077	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.05500		8.02400		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,385.00000	8,097	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			136.00000	133	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.04100		8.01000		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			5,724.00000	5,546	32.05	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,816.00000	5,924	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,419.00000	9,195	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			3,026.00000	3,087	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.06300		8.03200		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			4,739.00000	4,609	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,462.00000	12,616	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			16,145.00000	15,904	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			2,566.00000	2,608	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			3,932.00000	3,817	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,372.00000	14,541	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.08800		8.05600		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			7,568.00000	7,414	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,908.00000	13,045	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			18,768.00000	18,526	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			3,765.00000	3,814	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			291.33800		291.62700		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
TRT1 On 06/08/2009 Index Future			297.31200	297.60000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			302.67100	302.95900		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.42730	6.43530		19.42	224,955.50	35	8,839.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		186.00000	180	19.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		201.00000	203	19.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		167.00000	161	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		231.00000	234	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		119.00000	114	20.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		333.00000	337	20.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		119.00000	114	20.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		333.00000	337	20.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		149.00000	143	20.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		264.00000	266	20.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		149.00000	143	20.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		264.00000	266	20.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		133.00000	128	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		298.00000	301	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		106.00000	102	21.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		370.00000	374	21.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		94.00000	90	21.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		409.00000	413	21.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		84.00000	81	21.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		449.00000	453	21.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		84.00000	81	21.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		449.00000	453	21.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		67.00000	64	22.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		532.00000	537	22.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		75.00000	72	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		490.00000	495	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		106.00000	102	21.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		370.00000	374	21.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		60.00000	57	22.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		574.00000	580	22.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		60.00000	57	22.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		574.00000	580	22.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		67.00000	64	22.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		532.00000	537	22.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		75.00000	72	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		490.00000	495	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		48.00000	46	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		662.00000	668	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		53.00000	51	23.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		618.00000	624	23.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		43.00000	41	23.79	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	7.10	Put			707.00000	714	23.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			38.00000	37	24.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			753.00000	759	24.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			48.00000	46	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			662.00000	668	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			38.00000	37	24.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			753.00000	759	24.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			11.00000	10	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,375.00000	1,383	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			9.00000	9	28.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,474.00000	1,481	28.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			15.00000	15	26.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,180.00000	1,187	26.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			23.00000	22	25.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			987.00000	994	25.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			31.00000	30	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			846.00000	852	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			34.00000	33	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			799.00000	806	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			186.00000	180	19.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			201.00000	203	19.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			214.00000	201	19.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			179.00000	174	19.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			214.00000	201	19.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			179.00000	174	19.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			276.00000	263	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			140.00000	136	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			34.00000	33	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			799.00000	806	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			28.00000	27	25.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			892.00000	899	25.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			23.00000	22	25.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			987.00000	994	25.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			18.00000	18	26.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,083.00000	1,090	26.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			25.00000	24	25.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			940.00000	947	25.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			20.00000	20	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,035.00000	1,042	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			344.00000	332	20.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			109.00000	104	20.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			499.00000	487	22.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			63.00000	60	22.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			419.00000	407	21.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			83.00000	80	21.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.20	Call			344.00000	332	20.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			109.00000	104	20.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			276.00000	263	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			140.00000	136	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			458.00000	447	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			73.00000	69	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			381.00000	369	21.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			95.00000	91	21.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			309.00000	297	20.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			124.00000	119	20.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			244.00000	231	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			159.00000	154	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			381.00000	369	21.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			95.00000	91	21.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			17.00000	16	26.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,131.00000	1,139	26.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			14.00000	13	27.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,229.00000	1,236	27.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			28.00000	27	25.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			892.00000	899	25.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			13.00000	12	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,277.00000	1,285	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			13.00000	12	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,277.00000	1,285	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			11.00000	10	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,375.00000	1,383	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			9.00000	9	28.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,474.00000	1,481	28.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			7.00000	7	29.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,572.00000	1,580	29.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			6.00000	6	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,671.00000	1,679	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			5.00000	5	30.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,770.00000	1,778	30.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			5.00000	4	31.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,869.00000	1,877	31.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			5.00000	5	30.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,770.00000	1,778	30.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			17.00000	16	26.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,131.00000	1,139	26.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,785.00000	5,777	29.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	29.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,285.00000	4,277	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,785.00000	2,777	29.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	29.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,290.00000	1,281	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		4.00000	4	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		6.00000	6	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,721.00000	1,728	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		1.00000	1	38.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,216.00000	3,224	38.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	46.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,715.00000	4,723	46.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	53.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,215.00000	6,223	53.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		5,935.00000	5,927	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,435.00000	4,427	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		2,935.00000	2,927	29.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	29.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,438.00000	1,430	29.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		2.00000	2	29.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		1.00000	1	38.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,066.00000	3,074	38.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	45.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,565.00000	4,573	45.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	53.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,065.00000	6,073	53.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.49120	6.49860		20.08	681,576.00	105	395.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		329.00000	325	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		330.00000	333	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		310.00000	306	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		361.00000	365	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		247.00000	243	21.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		498.00000	502	21.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		261.00000	258	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		462.00000	466	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		293.00000	289	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		394.00000	398	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		276.00000	273	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		428.00000	431	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		261.00000	258	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		462.00000	466	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		233.00000	230	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		535.00000	539	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		233.00000	230	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		535.00000	539	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		209.00000	206	22.27	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	6.90	Put		611.00000	615	22.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		188.00000	185	22.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		689.00000	694	22.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		209.00000	206	22.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		611.00000	615	22.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		221.00000	218	22.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		572.00000	577	22.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		276.00000	273	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		428.00000	431	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		198.00000	195	22.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		650.00000	654	22.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		179.00000	176	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		730.00000	735	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		198.00000	195	22.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		650.00000	654	22.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		179.00000	176	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		730.00000	735	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		161.00000	159	23.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		813.00000	818	23.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		170.00000	167	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		771.00000	776	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		170.00000	167	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		771.00000	776	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		153.00000	151	23.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		855.00000	860	23.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		139.00000	137	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		941.00000	946	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		354.00000	350	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		306.00000	309	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		310.00000	306	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		361.00000	365	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		161.00000	159	23.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		813.00000	818	23.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		146.00000	144	24.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		898.00000	903	24.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		410.00000	405	20.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		261.00000	263	20.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		354.00000	350	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		306.00000	309	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		139.00000	137	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		941.00000	946	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		127.00000	125	25.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,028.00000	1,034	25.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		153.00000	151	23.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		855.00000	860	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Call		127.00000	125	25.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,028.00000	1,034	25.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		116.00000	114	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,118.00000	1,123	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		133.00000	131	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		984.00000	990	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		121.00000	119	25.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,073.00000	1,078	25.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		111.00000	109	25.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,163.00000	1,168	25.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		439.00000	434	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		240.00000	243	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		381.00000	377	20.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		283.00000	286	20.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		469.00000	464	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		221.00000	223	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		381.00000	377	20.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		283.00000	286	20.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		501.00000	495	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		202.00000	204	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		501.00000	495	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		202.00000	204	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,749.00000	5,741	25.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	25.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,249.00000	4,241	28.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	28.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,750.00000	2,743	33.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		1.00000	1	33.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,272.00000	1,265	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		24.00000	23	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		62.00000	60	29.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,813.00000	1,819	29.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		15.00000	14	32.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,267.00000	3,273	32.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		3.00000	3	34.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,755.00000	4,762	34.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		1.00000	1	37.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,253.00000	6,260	37.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,949.00000	5,941	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,449.00000	4,441	27.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	27.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,950.00000	2,942	34.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		1.00000	1	34.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,462.00000	1,454	22.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.05	Put		13.00000	13	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		76.00000	74	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,627.00000	1,633	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		19.00000	18	32.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,070.00000	3,077	32.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		4.00000	4	33.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,555.00000	4,563	33.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		2.00000	2	37.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,053.00000	6,060	37.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.54690	6.55300		20.30	0.00	0	25.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		429.00000	425	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		426.00000	428	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		410.00000	407	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		457.00000	460	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		318.00000	316	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		665.00000	669	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		361.00000	358	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		558.00000	561	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		393.00000	390	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		490.00000	493	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		377.00000	373	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		524.00000	527	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		393.00000	390	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		490.00000	493	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		346.00000	343	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		593.00000	596	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		346.00000	343	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		593.00000	596	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		332.00000	329	21.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		629.00000	632	21.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		318.00000	316	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		665.00000	669	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		452.00000	448	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		399.00000	402	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		294.00000	291	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		741.00000	744	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		271.00000	269	22.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		818.00000	822	22.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		251.00000	249	23.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		898.00000	902	23.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		233.00000	231	23.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		980.00000	984	23.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		501.00000	497	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		348.00000	351	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		554.00000	550	20.13	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	6.30	Put		301.00000	303	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		501.00000	497	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		348.00000	351	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		527.00000	523	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		324.00000	326	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		476.00000	472	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		373.00000	376	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		429.00000	425	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		426.00000	428	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		306.00000	303	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		703.00000	706	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		282.00000	280	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		779.00000	783	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		261.00000	259	22.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		858.00000	862	22.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		476.00000	472	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		373.00000	376	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		306.00000	303	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		703.00000	706	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		261.00000	259	22.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		858.00000	862	22.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		242.00000	240	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		939.00000	943	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		583.00000	578	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		280.00000	281	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		282.00000	280	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		779.00000	783	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,703.00000	5,697	28.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	28.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,203.00000	4,197	36.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	36.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,707.00000	2,701	28.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		4.00000	4	28.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,246.00000	1,240	19.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		43.00000	43	19.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		118.00000	117	27.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,915.00000	1,920	27.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		49.00000	49	31.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,346.00000	3,352	31.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		18.00000	17	33.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,815.00000	4,821	33.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		4.00000	3	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,301.00000	6,307	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,953.00000	5,947	26.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	26.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,453.00000	4,447	37.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	37.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,955.00000	2,949	29.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			2.00000	2	29.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,474.00000	1,468	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			21.00000	21	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			140.00000	139	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,687.00000	1,692	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			58.00000	58	31.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,105.00000	3,111	31.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			23.00000	23	33.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,570.00000	4,576	33.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			4.00000	4	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			6,051.00000	6,057	32.20	0.00	0	0.00

Total for Derivatives:								79,207,010.30	8,001	667,974.00
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Grand Total:								143,809,207,010.30	130,008,001	667,974.00
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