



Daily MTM Report

Daily summary for 24/04/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			15.49200	15.55000			0.00	0	0.00
R153 On 31/08/2010 Bond			6.38500	6.43000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.89000	7.94000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.38500	8.43000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.96500	8.01500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.26000	8.31000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.26000	8.30500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.95000	8.00000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.40000	8.45000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.53600	8.57500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.01500	8.06000			0.00	0	0.00

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

Derivatives

\$ / R On 12/06/2009 Currency Future			8.91800		9.04420		23.55	156,065,000.00	17,500	262,313.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			312.00000	259	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			318.00000	391	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			274.00000	227	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			380.00000	459	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			257.00000	213	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			413.00000	495	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			241.00000	200	25.63	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			447.00000	532	25.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			226.00000	187	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			482.00000	569	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			338.00000	276	24.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			294.00000	358	24.11	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			257.00000	213	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			413.00000	495	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			77.00000	63	31.02	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,233.00000	1,345	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			165.00000	136	27.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			671.00000	768	27.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			146.00000	120	27.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			751.00000	852	27.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			108.00000	89	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			964.00000	1,071	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			129.00000	106	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			835.00000	938	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			62.00000	51	32.16	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,418.00000	1,533	32.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			165.00000	136	27.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			671.00000	768	27.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			155.00000	127	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			711.00000	809	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			146.00000	120	27.90	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			751.00000	852	27.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			114.00000	94	29.03	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			920.00000	1,026	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			155.00000	127	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			711.00000	809	27.62	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 12/06/2009 Currency Future	9.80	Call			121.00000	100	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			877.00000	982	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			86.00000	70	30.45	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,142.00000	1,252	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			81.00000	67	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,187.00000	1,299	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			37.00000	28	32.72	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,793.00000	1,910	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			86.00000	70	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,142.00000	1,252	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			77.00000	63	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,233.00000	1,345	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			56.00000	46	32.72	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,512.00000	1,628	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			66.00000	54	31.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,371.00000	1,486	31.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			54.00000	42	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,559.00000	1,674	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			6.00000	3	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,962.00000	3,085	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			3.00000	0	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,758.00000	3,882	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			43.00000	33	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,699.00000	1,815	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			46.00000	36	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,652.00000	1,768	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			50.00000	39	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,606.00000	1,721	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			69.00000	57	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,325.00000	1,439	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			91.00000	74	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,097.00000	1,206	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			59.00000	49	32.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,465.00000	1,581	32.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			73.00000	60	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,279.00000	1,392	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			102.00000	84	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,008.00000	1,116	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			96.00000	79	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,052.00000	1,161	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			69.00000	57	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,325.00000	1,439	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			66.00000	54	31.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,371.00000	1,486	31.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			62.00000	51	32.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,418.00000	1,533	32.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			46.00000	36	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,652.00000	1,768	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			137.00000	113	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			793.00000	895	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			91.00000	74	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,097.00000	1,206	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			50.00000	39	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,606.00000	1,721	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			54.00000	42	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,559.00000	1,674	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			32.00000	23	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,888.00000	2,005	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			25.00000	17	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,031.00000	2,149	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			22.00000	15	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,128.00000	2,247	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			34.00000	25	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,840.00000	1,957	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			37.00000	28	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,793.00000	1,910	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			29.00000	21	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,935.00000	2,053	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			16.00000	10	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,322.00000	2,442	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			10.00000	5	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,616.00000	2,737	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			9.00000	5	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,665.00000	2,787	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			7.00000	4	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,813.00000	2,936	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			20.00000	13	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,176.00000	2,295	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			34.00000	25	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,840.00000	1,957	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			175.00000	144	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			631.00000	726	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			108.00000	89	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			964.00000	1,071	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			121.00000	100	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			877.00000	982	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			199.00000	164	26.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			555.00000	646	26.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			365.00000	295	23.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			271.00000	327	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.95	Call			365.00000	295	23.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			271.00000	327	23.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			454.00000	360	22.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			210.00000	242	22.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			486.00000	385	22.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			192.00000	217	22.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			519.00000	412	22.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			175.00000	194	22.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			588.00000	471	22.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			144.00000	153	22.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			553.00000	441	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			159.00000	173	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			700.00000	574	22.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			106.00000	106	22.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			553.00000	441	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			159.00000	173	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			423.00000	337	23.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			229.00000	269	23.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			862.00000	729	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			68.00000	61	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			780.00000	649	21.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			85.00000	81	21.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			625.00000	504	22.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			131.00000	136	22.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			821.00000	688	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			76.00000	70	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			740.00000	611	22.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			95.00000	93	22.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			662.00000	538	22.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			118.00000	120	22.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			394.00000	316	23.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			249.00000	298	23.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			293.00000	242	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			349.00000	424	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,036.00000	901	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			42.00000	33	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			948.00000	813	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			54.00000	45	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			625.00000	504	22.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			131.00000	136	22.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			700.00000	574	22.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			106.00000	106	22.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			905.00000	771	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			61.00000	53	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			740.00000	611	22.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.40	Put			95.00000	93	22.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			394.00000	316	23.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			249.00000	298	23.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			588.00000	471	22.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			144.00000	153	22.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			519.00000	412	22.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			175.00000	194	22.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			454.00000	360	22.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			210.00000	242	22.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			293.00000	242	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			349.00000	424	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			226.00000	187	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			482.00000	569	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			137.00000	113	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			793.00000	895	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			199.00000	164	26.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			555.00000	646	26.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			81.00000	67	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,187.00000	1,299	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			40.00000	30	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,746.00000	1,862	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			22.00000	15	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,128.00000	2,247	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			19.00000	12	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,224.00000	2,344	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			27.00000	19	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,983.00000	2,101	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			23.00000	16	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,079.00000	2,198	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			32.00000	23	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,888.00000	2,005	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			23.00000	16	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,079.00000	2,198	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			17.00000	11	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,273.00000	2,393	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			15.00000	9	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,371.00000	2,491	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			13.00000	7	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,468.00000	2,589	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			11.00000	6	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,567.00000	2,688	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			14.00000	8	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,419.00000	2,540	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			12.00000	7	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,518.00000	2,639	32.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			9.00000	4	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,714.00000	2,836	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			6.00000	3	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,912.00000	3,035	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			5.00000	2	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,011.00000	3,134	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			5.00000	2	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,111.00000	3,234	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			4.00000	2	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,210.00000	3,334	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			8.00000	4	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,764.00000	2,886	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			7.00000	3	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,863.00000	2,985	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			5.00000	2	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,061.00000	3,184	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			12.00000	7	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,518.00000	2,639	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			5.00000	2	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,011.00000	3,134	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			17.00000	11	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,273.00000	2,393	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			15.00000	9	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,371.00000	2,491	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			25.00000	17	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,031.00000	2,149	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			16.00000	10	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,322.00000	2,442	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			102.00000	84	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,008.00000	1,116	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			114.00000	94	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			920.00000	1,026	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			212.00000	175	26.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			518.00000	607	26.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			187.00000	154	26.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			593.00000	686	26.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			187.00000	154	26.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			593.00000	686	26.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			212.00000	175	26.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			518.00000	607	26.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,744.00000	5,618	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			4,244.00000	4,118	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,745.00000	2,618	21.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put		1.00000	0	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call		1,266.00000	1,131	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put		21.00000	13	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call		4.00000	1	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put		3,260.00000	3,383	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call		1.00000	0	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put		4,757.00000	4,882	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	0	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put		6,256.00000	6,382	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call		5,994.00000	5,868	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put		0.00000	0	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call		4,494.00000	4,368	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put		0.00000	0	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call		2,995.00000	2,868	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put		1.00000	0	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call		1,504.00000	1,373	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put		10.00000	5	21.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call		2.00000	0	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put		4,507.00000	4,632	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call		0.00000	0	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put		6,006.00000	6,132	32.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.05210	9.17940		23.93	126,729.40	14	4,699.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		544.00000	486	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		564.00000	634	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		507.00000	453	24.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		628.00000	701	24.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		474.00000	423	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		694.00000	771	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		490.00000	438	25.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		661.00000	735	25.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		400.00000	357	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		871.00000	955	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		251.00000	209	28.10	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,471.00000	1,556	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		363.00000	324	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		983.00000	1,072	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		309.00000	277	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,180.00000	1,275	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		351.00000	314	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,022.00000	1,112	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		387.00000	346	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		908.00000	994	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		375.00000	335	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		945.00000	1,033	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		340.00000	304	27.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,061.00000	1,152	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			340.00000	304	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,061.00000	1,152	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			274.00000	239	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,344.00000	1,437	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			266.00000	228	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,386.00000	1,476	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			258.00000	218	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,429.00000	1,516	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			258.00000	218	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,429.00000	1,516	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			237.00000	190	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,557.00000	1,638	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			211.00000	158	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,732.00000	1,806	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			182.00000	124	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,952.00000	2,022	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			61.00000	14	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,882.00000	3,962	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			193.00000	137	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,863.00000	1,935	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			199.00000	143	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,819.00000	1,891	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			205.00000	151	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,775.00000	1,848	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			243.00000	199	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,514.00000	1,597	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			282.00000	250	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,303.00000	1,398	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			224.00000	173	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,644.00000	1,721	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			218.00000	165	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,688.00000	1,763	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			300.00000	269	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,220.00000	1,317	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			329.00000	295	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,100.00000	1,193	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			291.00000	261	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,261.00000	1,359	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			230.00000	182	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,601.00000	1,680	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			224.00000	173	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,644.00000	1,721	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			193.00000	137	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,863.00000	1,935	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.55	Call			230.00000	182	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,601.00000	1,680	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			266.00000	228	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,386.00000	1,476	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			282.00000	250	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,303.00000	1,398	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			319.00000	286	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,140.00000	1,234	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			149.00000	88	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,269.00000	2,336	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			414.00000	369	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			834.00000	917	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			387.00000	346	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			908.00000	994	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			363.00000	324	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			983.00000	1,072	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			251.00000	209	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,471.00000	1,556	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			428.00000	382	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			798.00000	880	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			400.00000	357	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			871.00000	955	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			442.00000	395	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			763.00000	843	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			300.00000	269	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,220.00000	1,317	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			187.00000	130	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,908.00000	1,978	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			176.00000	118	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,997.00000	2,066	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			291.00000	261	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,261.00000	1,359	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			171.00000	113	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,042.00000	2,110	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			162.00000	102	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,132.00000	2,200	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			199.00000	143	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,819.00000	1,891	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			171.00000	113	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,042.00000	2,110	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			153.00000	92	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,223.00000	2,290	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			187.00000	130	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,908.00000	1,978	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			166.00000	107	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,087.00000	2,155	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		309.00000	277	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,180.00000	1,275	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		166.00000	107	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,087.00000	2,155	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		157.00000	97	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,178.00000	2,245	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		218.00000	165	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,688.00000	1,763	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		162.00000	102	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,132.00000	2,200	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		145.00000	83	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		2,315.00000	2,381	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		563.00000	504	24.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		534.00000	602	24.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		458.00000	409	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		728.00000	806	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		428.00000	382	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		798.00000	880	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		585.00000	522	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		506.00000	570	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		474.00000	423	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		694.00000	771	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		525.00000	469	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		596.00000	667	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		458.00000	409	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		728.00000	806	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		351.00000	314	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,022.00000	1,112	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		329.00000	295	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,100.00000	1,193	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		544.00000	486	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		564.00000	634	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		414.00000	369	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		834.00000	917	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		608.00000	541	23.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		479.00000	539	23.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		734.00000	646	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		354.00000	394	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		761.00000	670	22.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		332.00000	368	22.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		608.00000	541	23.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		479.00000	539	23.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		790.00000	695	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		310.00000	343	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
\$ / R On 14/09/2009 Currency Future	9.00	Call			632.00000	561	23.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			452.00000	509	23.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			585.00000	522	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			506.00000	570	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,779.00000	5,652	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			4,281.00000	4,152	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			1.00000	0	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,790.00000	2,654	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			10.00000	2	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			1,356.00000	1,250	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			76.00000	97	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			84.00000	27	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,304.00000	3,375	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			38.00000	5	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			4,759.00000	4,853	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			13.00000	1	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,234.00000	6,349	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,979.00000	5,852	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			4,480.00000	4,352	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			1.00000	0	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,987.00000	2,853	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			8.00000	1	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			1,527.00000	1,419	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			47.00000	67	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			94.00000	34	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,114.00000	3,182	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			44.00000	6	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			4,564.00000	4,654	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			16.00000	1	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,036.00000	6,149	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			0.00000	5,902	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			0.00000	4,402	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			0.00000	2,903	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	1	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			0.00000	1,462	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	60	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	36	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			0.00000	3,134	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	6	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			0.00000	4,604	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	1	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.15	Put		0.00000	6,099	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.16920	9.29730		23.99	559,321.20	61	1,001.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		719.00000	656	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		722.00000	787	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		683.00000	622	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		786.00000	853	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		666.00000	606	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		818.00000	887	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		719.00000	656	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		722.00000	787	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		633.00000	576	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		885.00000	957	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		760.00000	692	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		663.00000	723	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		666.00000	606	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		818.00000	887	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		649.00000	591	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		852.00000	922	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		559.00000	507	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,061.00000	1,138	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		532.00000	483	26.18	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,135.00000	1,214	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		473.00000	429	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,326.00000	1,410	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		507.00000	460	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,210.00000	1,291	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		545.00000	495	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,098.00000	1,176	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		545.00000	495	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,098.00000	1,176	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		495.00000	449	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,248.00000	1,330	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		193.00000	171	32.08	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,195.00000	3,301	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		432.00000	391	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,484.00000	1,572	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		413.00000	374	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,566.00000	1,655	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		404.00000	366	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,607.00000	1,697	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		387.00000	350	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,690.00000	1,781	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		356.00000	319	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,859.00000	1,949	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		318.00000	284	29.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,071.00000	2,165	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			325.00000	291	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,028.00000	2,122	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			340.00000	304	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,943.00000	2,035	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			442.00000	400	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,444.00000	1,531	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			422.00000	383	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,525.00000	1,613	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			379.00000	342	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,732.00000	1,822	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			363.00000	326	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,816.00000	1,907	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			356.00000	319	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,859.00000	1,949	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			462.00000	419	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,365.00000	1,450	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			484.00000	439	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,287.00000	1,370	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			395.00000	358	28.11	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,648.00000	1,739	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			371.00000	334	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,774.00000	1,864	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			484.00000	439	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,287.00000	1,370	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			148.00000	122	32.78	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,850.00000	3,952	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			305.00000	272	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,157.00000	2,253	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			311.00000	278	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,114.00000	2,209	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			285.00000	255	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,288.00000	2,386	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			298.00000	266	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,201.00000	2,297	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			193.00000	171	32.08	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,195.00000	3,301	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			252.00000	225	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,555.00000	2,656	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			262.00000	235	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,465.00000	2,565	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			215.00000	192	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,918.00000	3,023	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			185.00000	164	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,288.00000	3,395	32.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.80	Call			159.00000	137	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,662.00000	3,768	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			138.00000	108	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,040.00000	4,139	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			224.00000	200	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,826.00000	2,931	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			165.00000	145	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,568.00000	3,676	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			142.00000	115	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,945.00000	4,045	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,118.00000	1,010	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			321.00000	341	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			804.00000	729	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			606.00000	660	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			587.00000	533	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			990.00000	1,064	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			207.00000	185	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,010.00000	3,115	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			133.00000	102	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,136.00000	4,233	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,180.00000	1,072	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			283.00000	303	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			850.00000	769	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			552.00000	600	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			617.00000	561	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			920.00000	992	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			462.00000	419	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,365.00000	1,450	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			274.00000	245	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,376.00000	2,475	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			171.00000	152	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,474.00000	3,583	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			949.00000	856	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			452.00000	487	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			233.00000	208	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,735.00000	2,839	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			120.00000	85	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,423.00000	4,516	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			898.00000	811	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			501.00000	542	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			178.00000	158	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,381.00000	3,489	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			142.00000	115	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,945.00000	4,045	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			116.00000	80	32.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,519.00000	4,611	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,003.00000	903	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			405.00000	434	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			242.00000	216	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,645.00000	2,747	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			153.00000	129	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,756.00000	3,860	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			124.00000	90	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,327.00000	4,421	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,059.00000	954	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			362.00000	385	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			200.00000	177	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,103.00000	3,208	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			159.00000	137	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,662.00000	3,768	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			128.00000	96	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,231.00000	4,327	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			976.00000	879	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			428.00000	460	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			701.00000	639	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			753.00000	820	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			520.00000	471	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,172.00000	1,252	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			237.00000	212	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,690.00000	2,793	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			189.00000	167	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,242.00000	3,348	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			150.00000	125	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,803.00000	3,906	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			122.00000	88	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,375.00000	4,468	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,312.00000	1,203	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			215.00000	234	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			949.00000	856	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			452.00000	487	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			233.00000	208	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,735.00000	2,839	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,383.00000	1,273	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			185.00000	204	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,419.00000	1,309	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			172.00000	190	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,031.00000	928	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			383.00000	409	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			739.00000	674	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			692.00000	754	24.29	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 14/12/2009 Currency Future	11.05	Call			318.00000	284	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,071.00000	2,165	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			247.00000	221	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,600.00000	2,702	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			196.00000	174	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,149.00000	3,255	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			156.00000	133	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,709.00000	3,814	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,532.00000	1,421	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			134.00000	152	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			804.00000	729	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			606.00000	660	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			207.00000	185	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,010.00000	3,115	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,493.00000	1,383	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			146.00000	163	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,088.00000	980	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			341.00000	361	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			782.00000	711	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			634.00000	691	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			573.00000	520	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,025.00000	1,101	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			333.00000	297	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,985.00000	2,078	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			257.00000	230	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,510.00000	2,611	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			204.00000	181	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,056.00000	3,162	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			135.00000	105	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,088.00000	4,186	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,699.00000	1,582	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			101.00000	112	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,245.00000	1,136	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			248.00000	267	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			285.00000	255	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,288.00000	2,386	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,743.00000	1,623	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			96.00000	104	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,278.00000	1,169	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			231.00000	250	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			923.00000	833	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			476.00000	514	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			292.00000	261	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,244.00000	2,341	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			228.00000	204	31.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,781.00000	2,885	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,788.00000	1,665	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			91.00000	96	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,456.00000	1,345	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			159.00000	176	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			760.00000	692	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			663.00000	723	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,212.00000	1,104	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			265.00000	284	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			873.00000	790	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			526.00000	570	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			279.00000	250	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,332.00000	2,431	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			219.00000	196	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,872.00000	2,977	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			175.00000	155	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,427.00000	3,536	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			114.00000	78	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,567.00000	4,658	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			898.00000	811	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			501.00000	542	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			224.00000	200	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,826.00000	2,931	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			109.00000	71	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			4,711.00000	4,802	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			113.00000	75	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,615.00000	4,706	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			923.00000	833	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			476.00000	514	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			228.00000	204	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,781.00000	2,885	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			182.00000	161	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,334.00000	3,442	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			118.00000	82	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,471.00000	4,563	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			105.00000	67	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,807.00000	4,897	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,347.00000	1,238	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			200.00000	219	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,245.00000	1,136	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			248.00000	267	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,312.00000	1,203	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			215.00000	234	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,699.00000	1,582	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			101.00000	112	21.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,419.00000	1,309	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		172.00000	190	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		1,149.00000	1,041	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		302.00000	321	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		247.00000	221	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,600.00000	2,702	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		156.00000	133	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,709.00000	3,814	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		103.00000	65	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		4,855.00000	4,945	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		1,570.00000	1,461	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		123.00000	141	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		126.00000	93	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		4,279.00000	4,374	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,654.00000	1,541	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		107.00000	121	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		131.00000	99	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,183.00000	4,280	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,970.00000	1,837	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		73.00000	68	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		2,109.00000	1,974	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		62.00000	55	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,031.00000	928	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		383.00000	409	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		395.00000	358	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,648.00000	1,739	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		168.00000	149	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,521.00000	3,630	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		145.00000	118	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		3,898.00000	3,999	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		2,156.00000	2,021	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		58.00000	52	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		1,059.00000	954	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		362.00000	385	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		1,833.00000	1,707	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		86.00000	88	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		873.00000	790	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		526.00000	570	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		348.00000	311	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		1,901.00000	1,992	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		257.00000	230	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,510.00000	2,611	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		131.00000	99	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,183.00000	4,280	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		2,063.00000	1,928	21.29	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 14/12/2009 Currency Future	7.30	Put		65.00000	58	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,003.00000	903	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		405.00000	434	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		2,438.00000	2,306	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		41.00000	37	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,699.00000	1,582	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		101.00000	112	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		2,486.00000	2,354	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		39.00000	35	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		473.00000	429	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,326.00000	1,410	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,391.00000	2,258	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		44.00000	39	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,654.00000	1,541	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		107.00000	121	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,212.00000	1,104	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		265.00000	284	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		452.00000	409	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,404.00000	1,490	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		189.00000	167	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,242.00000	3,348	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,391.00000	2,258	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		44.00000	39	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		2,534.00000	2,402	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		37.00000	33	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		5,748.00000	5,619	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		1.00000	0	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		4,253.00000	4,120	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		6.00000	0	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		2,774.00000	2,643	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		27.00000	24	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		60.00000	26	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		6,313.00000	6,406	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,998.00000	5,869	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		4,501.00000	4,369	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	0	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		3,017.00000	2,883	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		20.00000	14	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		1,610.00000	1,500	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		113.00000	131	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		68.00000	30	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,071.00000	6,161	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.28280	9.41190		23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		865.00000	792	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 15/03/2010 Currency Future	9.40	Put			853.00000	909	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			812.00000	741	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			950.00000	1,009	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			847.00000	774	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			885.00000	942	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			779.00000	710	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,017.00000	1,077	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			779.00000	710	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,017.00000	1,077	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			457.00000	405	27.91	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,095.00000	2,172	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			388.00000	346	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,477.00000	2,563	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			967.00000	886	23.61	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			706.00000	753	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			795.00000	726	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			983.00000	1,043	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			703.00000	637	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,191.00000	1,254	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			662.00000	598	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,300.00000	1,365	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			601.00000	539	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,489.00000	1,557	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			649.00000	586	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,337.00000	1,403	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			689.00000	624	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,227.00000	1,291	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			689.00000	624	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,227.00000	1,291	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			636.00000	574	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,374.00000	1,441	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			299.00000	254	30.03	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,187.00000	3,271	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			717.00000	651	25.24	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,155.00000	1,218	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			636.00000	574	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,374.00000	1,441	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			557.00000	498	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,645.00000	1,715	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			547.00000	488	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,685.00000	1,756	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			568.00000	508	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,606.00000	1,675	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			537.00000	479	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,725.00000	1,796	26.91	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	10.75	Call			509.00000	452	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,847.00000	1,919	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			465.00000	412	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,053.00000	2,129	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			424.00000	377	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,263.00000	2,344	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			432.00000	384	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,220.00000	2,301	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			448.00000	397	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,136.00000	2,215	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			440.00000	390	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,178.00000	2,258	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			491.00000	435	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,930.00000	2,003	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			500.00000	444	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,888.00000	1,961	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			474.00000	420	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,012.00000	2,087	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			457.00000	405	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,095.00000	2,172	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			483.00000	427	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,971.00000	2,045	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			518.00000	461	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,806.00000	1,878	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			537.00000	479	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,725.00000	1,796	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			500.00000	444	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,888.00000	1,961	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			417.00000	370	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,305.00000	2,388	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			397.00000	353	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,425.00000	2,510	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			409.00000	364	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,348.00000	2,431	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			409.00000	364	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,348.00000	2,431	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			402.00000	358	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,390.00000	2,475	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			369.00000	329	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,607.00000	2,697	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			395.00000	352	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,433.00000	2,519	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			357.00000	319	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,695.00000	2,786	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			382.00000	340	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,520.00000	2,608	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			375.00000	335	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,563.00000	2,652	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			747.00000	680	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,085.00000	1,147	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			662.00000	598	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,300.00000	1,365	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			612.00000	551	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,450.00000	1,518	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			589.00000	529	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,527.00000	1,596	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			276.00000	224	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,414.00000	3,491	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			829.00000	758	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			917.00000	975	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			375.00000	335	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,563.00000	2,652	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			193.00000	123	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,481.00000	4,540	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			885.00000	809	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			823.00000	876	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			491.00000	435	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,930.00000	2,003	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			201.00000	133	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,339.00000	4,401	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			925.00000	846	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			763.00000	813	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			207.00000	141	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,245.00000	4,308	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			946.00000	866	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			734.00000	783	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			448.00000	397	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,136.00000	2,215	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			210.00000	144	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,198.00000	4,261	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			989.00000	906	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			677.00000	723	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			217.00000	152	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,105.00000	4,169	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			345.00000	309	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,783.00000	2,876	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			179.00000	108	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			4,717.00000	4,775	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			763.00000	695	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,051.00000	1,112	24.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.70	Call			363.00000	324	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,651.00000	2,741	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			351.00000	314	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,739.00000	2,831	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			182.00000	111	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			4,670.00000	4,728	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			345.00000	309	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,783.00000	2,876	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			334.00000	300	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,872.00000	2,967	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			323.00000	288	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,961.00000	3,055	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			169.00000	97	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,907.00000	4,964	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			732.00000	665	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,120.00000	1,182	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			417.00000	370	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,305.00000	2,388	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			351.00000	314	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,739.00000	2,831	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			339.00000	304	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,827.00000	2,922	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			177.00000	105	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,765.00000	4,822	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			187.00000	117	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,575.00000	4,634	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			905.00000	827	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			793.00000	845	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			204.00000	137	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,292.00000	4,354	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,133.00000	1,043	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			521.00000	560	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			224.00000	160	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,012.00000	4,077	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,058.00000	968	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			597.00000	635	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			527.00000	470	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,766.00000	1,837	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			440.00000	390	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,178.00000	2,258	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			214.00000	148	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,152.00000	4,215	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			483.00000	427	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,971.00000	2,045	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			402.00000	358	28.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,390.00000	2,475	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		198.00000	130	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		4,386.00000	4,447	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		1,107.00000	1,018	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		545.00000	585	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		547.00000	488	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,685.00000	1,756	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		527.00000	470	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,766.00000	1,837	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		220.00000	156	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,058.00000	4,123	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		1,035.00000	944	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		623.00000	662	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		195.00000	127	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,433.00000	4,494	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		1,159.00000	1,069	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		497.00000	536	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		227.00000	164	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		3,965.00000	4,032	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		1,240.00000	1,151	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		428.00000	468	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		578.00000	518	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,566.00000	1,635	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		238.00000	178	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		3,826.00000	3,895	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		1,268.00000	1,179	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		406.00000	446	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		589.00000	529	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,527.00000	1,596	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		242.00000	182	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		3,780.00000	3,849	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		1,327.00000	1,238	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		365.00000	405	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		250.00000	192	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,688.00000	3,759	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,297.00000	1,208	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		385.00000	425	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		624.00000	562	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,412.00000	1,479	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		601.00000	539	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,489.00000	1,557	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		246.00000	187	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		3,734.00000	3,804	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		1,551.00000	1,460	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		239.00000	278	22.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.00	Call			675.00000	611	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,263.00000	1,328	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			280.00000	229	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,368.00000	3,447	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,517.00000	1,427	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			255.00000	294	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,621.00000	1,529	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			209.00000	247	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			732.00000	665	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,120.00000	1,182	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			290.00000	241	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,278.00000	3,359	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,656.00000	1,565	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			194.00000	232	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			294.00000	248	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,232.00000	3,315	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,419.00000	1,330	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			307.00000	347	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			649.00000	586	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,337.00000	1,403	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			624.00000	562	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,412.00000	1,479	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			262.00000	207	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,550.00000	3,624	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,585.00000	1,495	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			223.00000	262	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			717.00000	651	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,155.00000	1,218	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			285.00000	235	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,323.00000	3,403	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,693.00000	1,601	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			181.00000	218	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			763.00000	695	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,051.00000	1,112	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,902.00000	1,788	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			140.00000	156	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			847.00000	774	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			885.00000	942	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			294.00000	248	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,232.00000	3,315	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,945.00000	1,828	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			133.00000	145	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			905.00000	827	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			793.00000	845	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,988.00000	1,867	21.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.55	Put		126.00000	134	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		885.00000	809	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		823.00000	876	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		303.00000	260	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		3,142.00000	3,228	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		2,032.00000	1,908	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		120.00000	125	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		5,762.00000	5,633	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		4,275.00000	4,133	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		13.00000	1	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		2,806.00000	2,663	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		44.00000	30	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		267.00000	213	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		3,505.00000	3,580	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		108.00000	43	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		6,346.00000	6,411	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		6,012.00000	5,883	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		4,523.00000	4,383	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		11.00000	0	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		3,044.00000	2,901	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		32.00000	18	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		120.00000	50	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,108.00000	6,167	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.37810	9.50740		23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		986.00000	907	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		979.00000	1,029	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		933.00000	857	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,076.00000	1,129	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		968.00000	890	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,011.00000	1,062	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		900.00000	825	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,142.00000	1,197	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		950.00000	873	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,043.00000	1,095	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		449.00000	408	28.89	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		2,842.00000	2,930	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		1,125.00000	1,040	23.42	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		768.00000	812	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		916.00000	841	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,109.00000	1,163	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		823.00000	753	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,316.00000	1,375	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		781.00000	713	25.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,424.00000	1,485	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			717.00000	653	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,610.00000	1,675	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			768.00000	700	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,460.00000	1,522	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			809.00000	739	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,351.00000	1,411	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			418.00000	366	28.89	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,061.00000	3,138	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			1,024.00000	943	23.91	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			916.00000	965	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,760.00000	1,674	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			253.00000	296	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			884.00000	810	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,176.00000	1,232	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			853.00000	781	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,245.00000	1,303	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			795.00000	726	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,387.00000	1,448	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			742.00000	676	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,535.00000	1,598	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			391.00000	328	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,283.00000	3,350	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,726.00000	1,640	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			269.00000	312	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			868.00000	795	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,211.00000	1,267	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			838.00000	767	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,280.00000	1,338	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			755.00000	688	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,497.00000	1,560	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			730.00000	664	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,572.00000	1,636	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			386.00000	321	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,328.00000	3,393	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,628.00000	1,542	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			320.00000	364	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			853.00000	781	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,245.00000	1,303	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			742.00000	676	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,535.00000	1,598	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			694.00000	631	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,687.00000	1,753	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			369.00000	300	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,462.00000	3,522	28.89	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 14/06/2010 Currency Future	8.35	Call		1,535.00000	1,449	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		378.00000	421	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		809.00000	739	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,351.00000	1,411	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		730.00000	664	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,572.00000	1,636	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		706.00000	642	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		1,648.00000	1,714	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		683.00000	620	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		1,725.00000	1,792	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		661.00000	600	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		1,804.00000	1,872	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		353.00000	281	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		3,596.00000	3,653	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		1,660.00000	1,574	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		303.00000	346	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		868.00000	795	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,211.00000	1,267	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		375.00000	307	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		3,417.00000	3,479	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,954.00000	1,850	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		197.00000	222	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		1,005.00000	925	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		947.00000	997	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		838.00000	767	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,280.00000	1,338	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,995.00000	1,887	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		187.00000	209	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,024.00000	943	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		916.00000	965	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		884.00000	810	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,176.00000	1,232	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		412.00000	358	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,105.00000	3,180	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		2,035.00000	1,924	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		178.00000	196	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		1,043.00000	961	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		886.00000	933	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		1,005.00000	925	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		947.00000	997	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		407.00000	350	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,149.00000	3,222	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		2,076.00000	1,962	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		168.00000	184	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		1,063.00000	980	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.30	Put		855.00000	902	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		5,762.00000	5,628	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		5.00000	0	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		4,277.00000	4,130	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		20.00000	2	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		2,817.00000	2,684	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		60.00000	56	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		1,596.00000	1,511	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		339.00000	383	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		547.00000	496	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,289.00000	2,368	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		234.00000	143	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		4,977.00000	5,014	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		157.00000	71	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		6,400.00000	6,443	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		6,011.00000	5,878	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		4.00000	0	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		4,524.00000	4,379	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		17.00000	1	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		3,049.00000	2,915	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		42.00000	37	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		592.00000	535	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,085.00000	2,157	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		380.00000	314	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		3,373.00000	3,436	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		251.00000	160	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		4,743.00000	4,782	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		172.00000	80	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,165.00000	6,202	28.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.11930	13.21930		20.97	6,585,888.60	502	17,636.00
£ / R On 12/06/2009 Currency Future	13.20	Call		401.00000	372	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		382.00000	453	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		327.00000	305	22.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		508.00000	586	22.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		344.00000	320	22.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		475.00000	551	22.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		311.00000	291	22.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		542.00000	621	22.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		199.00000	184	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		880.00000	965	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		267.00000	252	23.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		648.00000	733	23.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		254.00000	241	23.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		685.00000	771	23.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.70	Call			242.00000	230	23.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			723.00000	811	23.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			209.00000	197	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			840.00000	927	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			172.00000	151	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,003.00000	1,081	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			190.00000	172	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			920.00000	1,003	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			199.00000	184	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			880.00000	965	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			181.00000	161	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			961.00000	1,042	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			157.00000	131	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,088.00000	1,162	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			150.00000	122	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,131.00000	1,203	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			143.00000	114	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,174.00000	1,244	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			137.00000	106	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,218.00000	1,286	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			165.00000	141	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,045.00000	1,121	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			101.00000	62	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,532.00000	1,593	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			80.00000	41	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,761.00000	1,822	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			50.00000	17	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,231.00000	2,298	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			66.00000	30	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,947.00000	2,010	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			73.00000	35	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,853.00000	1,916	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			69.00000	32	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,900.00000	1,963	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			80.00000	41	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,761.00000	1,822	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			125.00000	91	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,306.00000	1,372	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			110.00000	73	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,441.00000	1,503	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			97.00000	57	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,578.00000	1,638	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			88.00000	49	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,669.00000	1,730	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			84.00000	45	24.13	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	14.85	Put			1,714.00000	1,776	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			76.00000	38	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,807.00000	1,869	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			101.00000	62	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,532.00000	1,593	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			92.00000	53	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,623.00000	1,684	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			105.00000	67	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,486.00000	1,548	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			105.00000	67	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,486.00000	1,548	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			115.00000	78	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,395.00000	1,459	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			131.00000	98	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,262.00000	1,329	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			120.00000	85	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,351.00000	1,415	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			52.00000	19	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,183.00000	2,250	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			63.00000	27	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,994.00000	2,058	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			52.00000	19	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,183.00000	2,250	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			69.00000	32	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,900.00000	1,963	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			48.00000	16	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,279.00000	2,347	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			57.00000	23	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,088.00000	2,153	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			157.00000	131	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,088.00000	1,162	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			84.00000	45	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,714.00000	1,776	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			60.00000	25	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,041.00000	2,106	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			44.00000	13	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,374.00000	2,444	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			32.00000	7	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,713.00000	2,787	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			26.00000	4	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,957.00000	3,035	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			34.00000	7	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,664.00000	2,738	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			40.00000	11	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,471.00000	2,542	24.13	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	15.70	Call			38.00000	10	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,519.00000	2,591	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			42.00000	12	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,423.00000	2,493	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			37.00000	9	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,567.00000	2,640	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			42.00000	12	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,423.00000	2,493	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			23.00000	3	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,154.00000	3,233	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			30.00000	5	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,810.00000	2,886	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			27.00000	4	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,908.00000	2,985	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			21.00000	2	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,301.00000	3,383	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			25.00000	4	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,006.00000	3,084	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			22.00000	2	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,203.00000	3,283	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			20.00000	2	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,400.00000	3,482	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			18.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,499.00000	3,582	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			18.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,549.00000	3,632	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			21.00000	2	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,252.00000	3,333	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			24.00000	3	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,055.00000	3,134	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			17.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,598.00000	3,682	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			14.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,945.00000	4,031	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			15.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,846.00000	3,931	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			12.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,293.00000	4,381	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			10.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,591.00000	4,681	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			7.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,188.00000	5,281	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			5.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,786.00000	5,881	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			5.00000	0	24.13	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	19.15	Put			5,936.00000	6,031	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			6.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,586.00000	5,681	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			7.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,138.00000	5,231	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			8.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,039.00000	5,131	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			6.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,537.00000	5,631	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			14.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,044.00000	4,131	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			24.00000	3	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,104.00000	3,184	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			35.00000	8	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,616.00000	2,689	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			66.00000	30	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,947.00000	2,010	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			55.00000	21	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,135.00000	2,201	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			50.00000	17	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,231.00000	2,298	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			46.00000	14	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,326.00000	2,395	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			88.00000	49	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,669.00000	1,730	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			55.00000	21	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,135.00000	2,201	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			63.00000	27	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,994.00000	2,058	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			44.00000	13	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,374.00000	2,444	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			35.00000	8	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,616.00000	2,689	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			32.00000	7	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,713.00000	2,787	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			40.00000	11	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,471.00000	2,542	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			25.00000	4	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,006.00000	3,084	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			32.00000	7	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,713.00000	2,787	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			27.00000	4	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,908.00000	2,985	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			31.00000	6	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,762.00000	2,837	24.13	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	16.05	Call			29.00000	5	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,859.00000	2,936	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			22.00000	2	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,203.00000	3,283	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			30.00000	5	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,810.00000	2,886	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			24.00000	3	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,104.00000	3,184	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			20.00000	2	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,400.00000	3,482	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			17.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,598.00000	3,682	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			18.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,499.00000	3,582	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			16.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,697.00000	3,782	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			15.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,796.00000	3,881	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			16.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,697.00000	3,782	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			15.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,895.00000	3,981	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			20.00000	2	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,351.00000	3,432	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			19.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,450.00000	3,532	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			17.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,648.00000	3,732	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			16.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,747.00000	3,831	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			26.00000	4	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,957.00000	3,035	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			23.00000	3	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,154.00000	3,233	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			17.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,648.00000	3,732	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			13.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,144.00000	4,231	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			12.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,243.00000	4,331	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			12.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,342.00000	4,431	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			11.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,442.00000	4,531	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			7.00000	0	24.13	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	18.45	Put			5,238.00000	5,331	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			7.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,337.00000	5,431	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			6.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,437.00000	5,531	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			6.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,636.00000	5,731	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			5.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,736.00000	5,831	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			5.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,836.00000	5,931	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			10.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,641.00000	4,731	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			9.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,740.00000	4,831	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			9.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,840.00000	4,931	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			8.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,939.00000	5,031	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			9.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,740.00000	4,831	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			8.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,939.00000	5,031	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			7.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,238.00000	5,331	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			6.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,437.00000	5,531	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			7.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,287.00000	5,381	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			6.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,387.00000	5,481	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			6.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,487.00000	5,581	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			5.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,686.00000	5,781	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			5.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,886.00000	5,981	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			5.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,985.00000	6,081	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			6.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,636.00000	5,731	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			5.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,836.00000	5,931	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			4.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,035.00000	6,131	24.13	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	19.35	Call			4.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,135.00000	6,231	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			4.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,234.00000	6,331	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			3.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,334.00000	6,431	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			5.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,686.00000	5,781	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			4.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,085.00000	6,181	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			4.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,185.00000	6,281	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			13.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,193.00000	4,281	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			11.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,392.00000	4,481	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			11.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,492.00000	4,581	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			10.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,690.00000	4,781	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			9.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,790.00000	4,881	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			9.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,889.00000	4,981	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			8.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,989.00000	5,081	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			15.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,895.00000	3,981	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			14.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,995.00000	4,081	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			13.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,094.00000	4,181	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			13.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,193.00000	4,281	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			10.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,690.00000	4,781	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			19.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,450.00000	3,532	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			14.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,945.00000	4,031	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			15.00000	1	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,846.00000	3,931	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			13.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,144.00000	4,231	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			12.00000	0	24.13	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	17.55	Put		4,342.00000	4,431	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		21.00000	2	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		3,252.00000	3,333	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		34.00000	7	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,664.00000	2,738	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		110.00000	73	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,441.00000	1,503	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		230.00000	220	23.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		761.00000	850	23.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		172.00000	151	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		1,003.00000	1,081	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		219.00000	210	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		800.00000	890	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		125.00000	91	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		1,306.00000	1,372	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call		296.00000	277	22.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put		576.00000	658	22.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		219.00000	210	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		800.00000	890	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		209.00000	197	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		840.00000	927	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		131.00000	98	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,262.00000	1,329	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		137.00000	106	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		1,218.00000	1,286	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		281.00000	264	22.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		612.00000	695	22.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		254.00000	241	23.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		685.00000	771	23.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		281.00000	264	22.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		612.00000	695	22.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		362.00000	336	21.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		443.00000	517	21.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		327.00000	305	22.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		508.00000	586	22.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		381.00000	354	21.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		412.00000	484	21.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call		5,319.00000	5,219	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put		0.00000	0	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call		3,822.00000	3,719	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put		3.00000	0	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call		2,336.00000	2,221	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put		16.00000	1	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		949.00000	835	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		129.00000	116	19.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.40	Call		7.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		5,188.00000	5,281	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call		2.00000	0	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put		6,683.00000	6,781	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call		5,769.00000	5,669	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put		0.00000	0	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call		4,271.00000	4,169	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put		2.00000	0	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call		2,779.00000	2,670	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put		10.00000	0	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		1,333.00000	1,212	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		63.00000	43	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		0.00000	5,919	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		0.00000	4,419	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		0.00000	2,919	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		0.00000	1,441	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		0.00000	22	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.31800	13.41860		21.68	399,540.00	30	3,501.00
£ / R On 14/09/2009 Currency Future	13.40	Call		734.00000	691	21.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		715.00000	773	21.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		661.00000	621	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		842.00000	903	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		678.00000	638	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		810.00000	870	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		644.00000	605	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		875.00000	937	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		513.00000	474	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,194.00000	1,256	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		596.00000	560	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		977.00000	1,042	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		566.00000	533	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,048.00000	1,115	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		581.00000	546	23.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		1,012.00000	1,078	23.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		566.00000	533	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,048.00000	1,115	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		525.00000	490	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,157.00000	1,222	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		476.00000	427	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,308.00000	1,359	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		488.00000	442	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,269.00000	1,324	23.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.10	Call			513.00000	474	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,194.00000	1,256	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			454.00000	398	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,385.00000	1,430	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			433.00000	371	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,464.00000	1,503	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			423.00000	358	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,504.00000	1,540	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			465.00000	412	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,346.00000	1,394	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			360.00000	277	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,791.00000	1,809	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			320.00000	228	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,001.00000	2,010	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			255.00000	153	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,436.00000	2,435	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			285.00000	188	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,216.00000	2,220	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			298.00000	203	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,130.00000	2,135	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			313.00000	220	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,044.00000	2,052	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			360.00000	277	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,791.00000	1,809	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			403.00000	333	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,585.00000	1,615	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			377.00000	298	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,708.00000	1,730	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			320.00000	228	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,001.00000	2,010	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			336.00000	247	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,917.00000	1,929	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			352.00000	266	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,834.00000	1,848	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			328.00000	237	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,959.00000	1,969	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			344.00000	256	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,875.00000	1,888	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			368.00000	287	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,750.00000	1,769	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			352.00000	266	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,834.00000	1,848	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			292.00000	195	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,173.00000	2,177	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			305.00000	211	23.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.20	Put			2,087.00000	2,093	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			385.00000	309	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,667.00000	1,691	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			285.00000	188	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,216.00000	2,220	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			255.00000	153	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,436.00000	2,435	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			272.00000	173	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,304.00000	2,305	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			249.00000	147	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,480.00000	2,479	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			244.00000	141	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,525.00000	2,523	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			266.00000	166	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,348.00000	2,348	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			443.00000	384	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,424.00000	1,466	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			233.00000	130	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,615.00000	2,612	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			394.00000	321	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,626.00000	1,653	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			368.00000	287	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,750.00000	1,769	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			278.00000	180	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,260.00000	2,262	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			465.00000	412	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,346.00000	1,394	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			539.00000	507	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,120.00000	1,189	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			552.00000	520	23.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,084.00000	1,152	23.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			500.00000	458	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,231.00000	1,290	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			413.00000	345	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,544.00000	1,577	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			292.00000	195	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,173.00000	2,177	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			223.00000	119	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,705.00000	2,701	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			278.00000	180	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,260.00000	2,262	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			233.00000	130	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,615.00000	2,612	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			223.00000	119	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,705.00000	2,701	23.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.00	Call			214.00000	110	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,796.00000	2,792	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			205.00000	101	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,887.00000	2,883	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			328.00000	237	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,959.00000	1,969	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			260.00000	160	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,392.00000	2,392	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			238.00000	135	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,570.00000	2,567	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			260.00000	160	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,392.00000	2,392	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			228.00000	125	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,660.00000	2,657	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			219.00000	114	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,750.00000	2,746	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			210.00000	105	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,841.00000	2,837	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			443.00000	384	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,424.00000	1,466	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			189.00000	85	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,071.00000	3,067	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			500.00000	458	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,231.00000	1,290	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			394.00000	321	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,626.00000	1,653	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			313.00000	220	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,044.00000	2,052	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			403.00000	333	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,585.00000	1,615	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			612.00000	575	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			943.00000	1,007	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			581.00000	546	23.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,012.00000	1,078	23.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			525.00000	490	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,157.00000	1,222	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			413.00000	345	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,544.00000	1,577	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			596.00000	560	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			977.00000	1,042	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			627.00000	590	22.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			909.00000	972	22.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			454.00000	398	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,385.00000	1,430	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			696.00000	655	22.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.50	Put		778.00000	837	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		661.00000	621	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		842.00000	903	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		715.00000	672	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		746.00000	804	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		5,319.00000	5,218	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		1.00000	0	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,843.00000	3,721	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		24.00000	3	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		2,392.00000	2,274	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		74.00000	56	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		1,154.00000	1,085	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		335.00000	367	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		133.00000	41	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		3,815.00000	3,823	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		59.00000	9	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,240.00000	5,291	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		20.00000	2	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		6,701.00000	6,784	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,769.00000	5,668	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		4,286.00000	4,169	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		17.00000	1	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,822.00000	2,694	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		53.00000	26	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,460.00000	1,397	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		192.00000	229	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		162.00000	62	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,394.00000	3,394	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		81.00000	15	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,812.00000	4,847	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		27.00000	3	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,258.00000	6,335	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		0.00000	5,918	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		0.00000	4,418	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		0.00000	2,934	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		0.00000	16	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		0.00000	1,588	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		0.00000	170	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		0.00000	77	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		0.00000	3,159	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		0.00000	19	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		0.00000	4,601	23.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	4	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		0.00000	6,086	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.48950	13.59050		21.89	0.00	0	416.00
£ / R On 14/12/2009 Currency Future	13.60	Call		947.00000	900	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		957.00000	1,011	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		876.00000	832	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,085.00000	1,142	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		911.00000	865	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,020.00000	1,076	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		859.00000	816	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,118.00000	1,176	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		724.00000	679	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,434.00000	1,490	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		811.00000	770	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,220.00000	1,281	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		796.00000	756	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,255.00000	1,316	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		796.00000	756	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,255.00000	1,316	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		781.00000	741	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,290.00000	1,352	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		738.00000	696	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,397.00000	1,457	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		685.00000	629	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,545.00000	1,590	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		711.00000	662	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,470.00000	1,523	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		698.00000	646	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,507.00000	1,556	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		673.00000	613	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,582.00000	1,624	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		584.00000	497	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,894.00000	1,908	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		594.00000	511	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,854.00000	1,871	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		649.00000	582	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,659.00000	1,693	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		626.00000	553	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,736.00000	1,763	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		605.00000	524	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,814.00000	1,835	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		564.00000	471	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,974.00000	1,982	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		546.00000	446	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		2,055.00000	2,057	23.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.20	Call			527.00000	423	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,136.00000	2,133	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			459.00000	338	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,469.00000	2,449	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			781.00000	741	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,290.00000	1,352	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			752.00000	714	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,361.00000	1,425	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			843.00000	800	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,152.00000	1,211	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			649.00000	582	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,659.00000	1,693	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			766.00000	728	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,326.00000	1,388	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			661.00000	598	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,620.00000	1,658	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			638.00000	567	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,697.00000	1,728	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			615.00000	538	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,775.00000	1,799	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			536.00000	434	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,096.00000	2,095	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			859.00000	816	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,118.00000	1,176	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			826.00000	785	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,186.00000	1,245	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			766.00000	728	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,326.00000	1,388	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			661.00000	598	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,620.00000	1,658	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			574.00000	484	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,934.00000	1,945	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			638.00000	567	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,697.00000	1,728	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			555.00000	459	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,014.00000	2,019	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			843.00000	800	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,152.00000	1,211	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			698.00000	646	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,507.00000	1,556	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			584.00000	497	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,894.00000	1,908	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			929.00000	882	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			988.00000	1,043	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			893.00000	848	22.40	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	13.75	Put		1,052.00000	1,109	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		711.00000	662	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,470.00000	1,523	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,310.00000	5,190	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		19.00000	1	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,836.00000	3,711	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		46.00000	21	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,425.00000	2,344	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		134.00000	155	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		1,324.00000	1,266	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		533.00000	577	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		430.00000	302	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,639.00000	2,612	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		269.00000	121	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		3,979.00000	3,932	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		174.00000	45	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,383.00000	5,355	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		104.00000	16	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,813.00000	6,826	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,754.00000	5,640	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		14.00000	0	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		4,277.00000	4,149	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		37.00000	10	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,827.00000	2,732	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		87.00000	93	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,592.00000	1,550	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		351.00000	410	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		500.00000	389	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,259.00000	2,250	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		310.00000	161	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,569.00000	3,521	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		198.00000	61	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		4,958.00000	4,922	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		126.00000	22	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,385.00000	6,382	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		0.00000	5,890	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		0.00000	4,395	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		0.00000	6	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		0.00000	2,957	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		0.00000	68	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	1,723	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		0.00000	334	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		0.00000	188	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		0.00000	3,298	23.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.10	Call		0.00000	72	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		0.00000	4,683	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	26	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		0.00000	6,136	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.79050	13.89090		22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		0.00000	1,296	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		0.00000	1,406	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,282.00000	1,228	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,491.00000	1,537	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,316.00000	1,262	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,426.00000	1,471	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,265.00000	1,211	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,524.00000	1,571	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		1,124.00000	1,076	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,833.00000	1,885	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,200.00000	1,148	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,659.00000	1,708	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,545.00000	1,483	22.14	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,054.00000	1,093	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		578.00000	550	27.85	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,187.00000	4,260	27.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,334.00000	1,279	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,393.00000	1,438	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,074.00000	1,999	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		533.00000	559	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,798.00000	1,730	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		757.00000	789	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,566.00000	1,504	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,025.00000	1,063	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,370.00000	1,314	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,329.00000	1,373	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		933.00000	891	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,392.00000	2,451	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		743.00000	708	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,202.00000	3,268	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		598.00000	569	27.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,057.00000	4,129	27.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		483.00000	459	28.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,942.00000	5,018	28.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,108.00000	2,032	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		517.00000	542	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,824.00000	1,754	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		733.00000	764	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,588.00000	1,525	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		997.00000	1,034	21.97	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 14/06/2010 Currency Future	13.80	Call		1,388.00000	1,331	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,298.00000	1,341	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,216.00000	1,164	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,625.00000	1,673	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		944.00000	902	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,354.00000	2,412	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		751.00000	716	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,160.00000	3,225	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		604.00000	576	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,014.00000	4,085	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		488.00000	464	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,897.00000	4,973	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,340.00000	5,242	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		49.00000	52	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,899.00000	3,806	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		108.00000	115	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,610.00000	2,526	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		319.00000	336	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,677.00000	1,612	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		887.00000	921	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		784.00000	748	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,994.00000	3,058	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		566.00000	538	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,275.00000	4,348	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		412.00000	391	29.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,621.00000	5,701	29.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		287.00000	272	30.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,996.00000	7,082	30.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,782.00000	5,684	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		41.00000	43	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,321.00000	4,225	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		80.00000	85	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,965.00000	2,877	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		224.00000	237	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,902.00000	1,831	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		661.00000	690	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		869.00000	830	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,628.00000	2,689	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		625.00000	596	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,884.00000	3,955	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		453.00000	430	28.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,212.00000	5,290	28.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		327.00000	310	30.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,586.00000	6,670	30.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		0.00000	5,929	28.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	7.90	Put			0.00000	39	28.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			0.00000	4,461	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			0.00000	71	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			0.00000	3,082	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			0.00000	191	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			0.00000	1,967	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			0.00000	576	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			0.00000	881	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			0.00000	2,490	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			0.00000	631	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			0.00000	3,740	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			0.00000	454	28.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			0.00000	5,064	28.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			0.00000	333	30.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			0.00000	6,443	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.81500		11.79990		19.96	17,722,500.00	1,500	22,565.00
€ / R On 12/06/2009 Currency Future	11.80	Call			349.00000	352	19.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			349.00000	337	19.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			329.00000	332	20.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			379.00000	367	20.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			329.00000	332	20.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			379.00000	367	20.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			293.00000	296	20.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			443.00000	431	20.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			207.00000	209	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			657.00000	644	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			246.00000	250	21.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			546.00000	535	21.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			246.00000	250	21.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			546.00000	535	21.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			195.00000	193	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			695.00000	678	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			219.00000	225	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			619.00000	610	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			184.00000	179	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			734.00000	714	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			174.00000	166	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			774.00000	751	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			164.00000	153	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			814.00000	788	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			139.00000	119	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			939.00000	904	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			112.00000	84	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,112.00000	1,069	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.00	Call		91.00000	58	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		1,291.00000	1,243	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		96.00000	64	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		1,246.00000	1,199	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		67.00000	32	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,568.00000	1,517	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		64.00000	29	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,614.00000	1,564	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		71.00000	36	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		1,521.00000	1,471	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		74.00000	39	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		1,474.00000	1,424	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		78.00000	44	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,428.00000	1,379	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		78.00000	44	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,428.00000	1,379	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		86.00000	53	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,336.00000	1,288	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		53.00000	21	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		1,753.00000	1,706	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		45.00000	15	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,895.00000	1,850	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		42.00000	14	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,942.00000	1,899	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		60.00000	26	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,660.00000	1,611	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		64.00000	29	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,614.00000	1,564	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		86.00000	53	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,336.00000	1,288	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		106.00000	77	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,156.00000	1,112	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		82.00000	48	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,382.00000	1,333	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		101.00000	70	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,201.00000	1,155	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		56.00000	23	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		1,707.00000	1,658	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		45.00000	15	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,895.00000	1,850	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		42.00000	14	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,942.00000	1,899	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		38.00000	11	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		2,038.00000	1,996	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		33.00000	9	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.90	Put			2,134.00000	2,094	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			47.00000	17	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,847.00000	1,802	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			67.00000	32	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,568.00000	1,517	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			50.00000	19	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,800.00000	1,754	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			32.00000	8	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,182.00000	2,143	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			30.00000	7	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,230.00000	2,192	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			27.00000	5	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,327.00000	2,290	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			15.00000	1	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,865.00000	2,836	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			14.00000	1	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,914.00000	2,886	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			20.00000	3	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,570.00000	2,538	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			25.00000	5	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,375.00000	2,340	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			35.00000	10	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,086.00000	2,045	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			47.00000	17	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,847.00000	1,802	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			50.00000	19	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,800.00000	1,754	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			38.00000	11	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,038.00000	1,996	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			60.00000	26	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,660.00000	1,611	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			27.00000	5	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,327.00000	2,290	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			17.00000	2	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,717.00000	2,687	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			11.00000	1	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,111.00000	3,086	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			8.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,408.00000	3,385	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			21.00000	3	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,521.00000	2,488	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			24.00000	4	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,424.00000	2,389	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			101.00000	70	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,201.00000	1,155	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.75	Call			118.00000	92	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,068.00000	1,027	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			195.00000	193	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			695.00000	678	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			184.00000	179	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			734.00000	714	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			147.00000	130	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			897.00000	865	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			155.00000	141	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			855.00000	826	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			132.00000	110	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			982.00000	945	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			261.00000	264	21.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			511.00000	499	21.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			232.00000	237	21.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			582.00000	572	21.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			403.00000	395	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			303.00000	280	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			311.00000	313	20.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			411.00000	398	20.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			276.00000	280	20.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			476.00000	465	20.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			376.00000	373	19.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			326.00000	308	19.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			147.00000	130	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			897.00000	865	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			125.00000	101	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,025.00000	986	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			261.00000	264	21.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			511.00000	499	21.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			232.00000	237	21.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			582.00000	572	21.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			432.00000	420	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			282.00000	255	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			132.00000	110	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			982.00000	945	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			106.00000	77	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,156.00000	1,112	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			139.00000	119	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			939.00000	904	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			174.00000	166	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			774.00000	751	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			112.00000	84	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,112.00000	1,069	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			40.00000	12	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.75	Put		1,990.00000	1,947	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		33.00000	9	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		2,134.00000	2,094	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call		23.00000	4	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put		2,473.00000	2,439	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call		18.00000	2	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put		2,668.00000	2,637	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call		16.00000	2	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put		2,766.00000	2,737	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call		13.00000	1	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put		2,963.00000	2,936	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call		12.00000	1	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put		3,062.00000	3,036	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call		11.00000	1	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put		3,161.00000	3,136	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call		9.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put		3,260.00000	3,235	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		19.00000	2	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		2,619.00000	2,587	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		15.00000	1	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		2,816.00000	2,786	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		21.00000	3	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		2,521.00000	2,488	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		19.00000	2	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		2,619.00000	2,587	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		15.00000	1	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		2,816.00000	2,786	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		13.00000	1	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		3,013.00000	2,986	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		10.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		3,210.00000	3,185	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		9.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		3,309.00000	3,285	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		7.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		3,507.00000	3,485	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		6.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		3,606.00000	3,585	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		6.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		3,706.00000	3,685	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		5.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		3,805.00000	3,785	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		13.00000	1	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		3,013.00000	2,986	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		11.00000	1	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		3,111.00000	3,086	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.30	Call			7.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,507.00000	3,485	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			28.00000	6	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,278.00000	2,241	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			82.00000	48	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,382.00000	1,333	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			28.00000	6	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,278.00000	2,241	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			25.00000	5	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,375.00000	2,340	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			24.00000	4	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,424.00000	2,389	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,550.00000	5,565	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			4,050.00000	4,065	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,551.00000	2,565	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			1.00000	0	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			1,106.00000	1,095	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			57.00000	30	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			8.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,458.00000	3,435	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			1.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			4,951.00000	4,935	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,450.00000	6,435	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,900.00000	5,915	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,400.00000	4,415	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,900.00000	2,915	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,426.00000	1,424	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			26.00000	9	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			2.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			4,602.00000	4,585	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,100.00000	6,085	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			0.00000	6,015	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			0.00000	4,515	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			0.00000	3,015	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	1,521	18.73	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	10.30	Put			0.00000	6	18.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			0.00000	4,485	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put			0.00000	5,985	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.98740		11.97060		21.21	0.00	0	2,117.00
€ / R On 14/09/2009 Currency Future	11.95	Call			0.00000	648	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			0.00000	611	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			607.00000	610	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			686.00000	672	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			625.00000	629	21.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			654.00000	641	21.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			589.00000	592	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			718.00000	704	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			495.00000	496	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			925.00000	908	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			524.00000	525	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			854.00000	838	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			540.00000	541	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			819.00000	804	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			482.00000	477	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			961.00000	940	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			468.00000	459	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			998.00000	972	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			443.00000	425	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,072.00000	1,037	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			431.00000	408	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,110.00000	1,071	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			397.00000	362	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,227.00000	1,174	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			358.00000	306	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,387.00000	1,319	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			324.00000	258	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,553.00000	1,470	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			332.00000	269	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,511.00000	1,432	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			332.00000	269	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,511.00000	1,432	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			279.00000	197	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,808.00000	1,710	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			271.00000	189	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,850.00000	1,751	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			287.00000	207	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,766.00000	1,669	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			294.00000	216	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.40	Put			1,723.00000	1,629	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			301.00000	226	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,680.00000	1,589	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			301.00000	226	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,680.00000	1,589	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			316.00000	247	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,595.00000	1,509	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			248.00000	164	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,978.00000	1,877	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			228.00000	142	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,107.00000	2,005	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			222.00000	136	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,151.00000	2,048	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			263.00000	180	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,892.00000	1,793	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			308.00000	236	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,637.00000	1,549	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			308.00000	236	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,637.00000	1,549	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			294.00000	216	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,723.00000	1,629	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			349.00000	293	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,428.00000	1,356	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			241.00000	157	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,021.00000	1,919	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			255.00000	172	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,935.00000	1,835	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			222.00000	136	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,151.00000	2,048	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			215.00000	129	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,195.00000	2,092	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			209.00000	123	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,239.00000	2,136	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			198.00000	112	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,327.00000	2,224	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			234.00000	149	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,064.00000	1,962	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			340.00000	281	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,470.00000	1,394	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			187.00000	101	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,417.00000	2,314	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			133.00000	52	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,012.00000	2,914	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			234.00000	149	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,064.00000	1,962	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.10	Call			198.00000	112	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,327.00000	2,224	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			177.00000	92	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,507.00000	2,404	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			168.00000	83	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,598.00000	2,495	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			159.00000	75	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,689.00000	2,587	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			151.00000	67	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,781.00000	2,680	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			263.00000	180	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,892.00000	1,793	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			177.00000	92	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,507.00000	2,404	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			168.00000	83	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,598.00000	2,495	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			419.00000	392	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,149.00000	1,105	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			397.00000	362	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,227.00000	1,174	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			377.00000	333	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,306.00000	1,246	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			271.00000	189	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,850.00000	1,751	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			204.00000	117	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,283.00000	2,180	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			193.00000	106	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,372.00000	2,269	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			182.00000	96	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,462.00000	2,359	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			340.00000	281	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,470.00000	1,394	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			377.00000	333	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,306.00000	1,246	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			387.00000	347	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,266.00000	1,210	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			367.00000	319	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,347.00000	1,282	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			228.00000	142	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,107.00000	2,005	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			349.00000	293	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,428.00000	1,356	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			255.00000	172	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,935.00000	1,835	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			408.00000	377	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.75	Put		1,188.00000	1,139	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		443.00000	425	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,072.00000	1,037	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		510.00000	510	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		889.00000	873	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		455.00000	442	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,035.00000	1,004	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		572.00000	574	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		751.00000	737	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		510.00000	510	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		889.00000	873	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		387.00000	347	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,266.00000	1,210	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		589.00000	592	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		718.00000	704	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		556.00000	557	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		785.00000	770	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		572.00000	574	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		751.00000	737	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		431.00000	408	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,110.00000	1,071	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		665.00000	668	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		595.00000	581	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,571.00000	5,587	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		4,075.00000	4,088	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		4.00000	0	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,599.00000	2,600	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		29.00000	13	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		1,241.00000	1,271	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		170.00000	184	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		92.00000	28	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,522.00000	3,441	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		34.00000	5	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		4,963.00000	4,917	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		13.00000	1	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,443.00000	6,413	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,871.00000	5,887	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		4,373.00000	4,387	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		3.00000	0	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,892.00000	2,894	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		22.00000	6	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,471.00000	1,508	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		100.00000	121	19.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.10	Call		114.00000	39	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,243.00000	3,152	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		40.00000	7	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		4,670.00000	4,619	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		17.00000	1	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,146.00000	6,114	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		0.00000	6,037	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		0.00000	4,537	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		0.00000	3,042	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	4	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		0.00000	1,634	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		0.00000	96	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		0.00000	46	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		0.00000	3,009	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	8	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		0.00000	4,471	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	1	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		0.00000	5,964	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.13880	12.12100		21.55	0.00	0	509.00
€ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	849	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		0.00000	810	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		806.00000	811	21.66	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		885.00000	872	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		824.00000	829	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		853.00000	840	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		788.00000	793	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		917.00000	904	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		692.00000	695	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,121.00000	1,106	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		723.00000	725	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,052.00000	1,037	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		738.00000	741	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,017.00000	1,003	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		664.00000	656	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,193.00000	1,168	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		650.00000	638	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,229.00000	1,199	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		310.00000	190	22.48	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,789.00000	2,651	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		636.00000	620	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,265.00000	1,231	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		623.00000	602	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,302.00000	1,263	22.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.00	Call			574.00000	535	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,453.00000	1,396	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			531.00000	474	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,610.00000	1,535	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			491.00000	419	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,770.00000	1,680	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			510.00000	446	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,689.00000	1,607	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			501.00000	432	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,730.00000	1,644	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			501.00000	432	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,730.00000	1,644	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			447.00000	358	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,976.00000	1,869	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			438.00000	347	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,017.00000	1,908	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			456.00000	370	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,935.00000	1,831	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			465.00000	382	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,894.00000	1,793	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			473.00000	394	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,852.00000	1,755	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			465.00000	382	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,894.00000	1,793	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			482.00000	406	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,811.00000	1,718	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			412.00000	315	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,141.00000	2,026	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			520.00000	460	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,649.00000	1,571	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			283.00000	159	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,012.00000	2,870	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			429.00000	336	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,058.00000	1,947	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			396.00000	295	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,225.00000	2,106	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			381.00000	276	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,310.00000	2,187	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			366.00000	258	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,395.00000	2,269	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			353.00000	241	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,482.00000	2,352	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			510.00000	446	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,689.00000	1,607	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			491.00000	419	22.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.40	Put		1,770.00000	1,680	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		421.00000	325	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,100.00000	1,986	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		404.00000	304	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,183.00000	2,066	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		389.00000	285	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,268.00000	2,146	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		563.00000	519	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,492.00000	1,430	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		541.00000	489	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,570.00000	1,500	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		447.00000	358	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,976.00000	1,869	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		541.00000	489	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,570.00000	1,500	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		412.00000	315	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,141.00000	2,026	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		552.00000	504	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,531.00000	1,465	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		421.00000	325	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,100.00000	1,986	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		404.00000	304	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,183.00000	2,066	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		374.00000	267	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,353.00000	2,228	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		381.00000	276	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,310.00000	2,187	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		586.00000	551	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,415.00000	1,362	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		598.00000	568	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,377.00000	1,329	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		552.00000	504	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,531.00000	1,465	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		456.00000	370	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,935.00000	1,831	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		598.00000	568	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,377.00000	1,329	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		611.00000	585	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,340.00000	1,296	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		563.00000	519	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,492.00000	1,430	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		707.00000	710	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,086.00000	1,071	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		678.00000	675	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,157.00000	1,136	22.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.35	Call			755.00000	758	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			984.00000	969	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			664.00000	656	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,193.00000	1,168	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			771.00000	775	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			950.00000	936	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			738.00000	741	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,017.00000	1,003	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			678.00000	675	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,157.00000	1,136	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,665.00000	1,713	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			194.00000	224	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,326.00000	1,355	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			355.00000	366	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			1,047.00000	1,046	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			576.00000	557	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			304.00000	183	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,833.00000	2,694	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,827.00000	1,869	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			156.00000	180	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,454.00000	1,493	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			283.00000	304	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			1,151.00000	1,163	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			480.00000	475	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			906.00000	908	21.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			735.00000	719	21.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			293.00000	171	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			2,922.00000	2,782	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,631.00000	2,645	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			60.00000	56	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,389.00000	1,423	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			318.00000	334	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			218.00000	95	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,647.00000	3,506	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			123.00000	29	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,052.00000	4,941	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			64.00000	8	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,493.00000	6,420	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,913.00000	2,924	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			42.00000	35	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,592.00000	1,638	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			221.00000	249	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			245.00000	119	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,374.00000	3,230	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			139.00000	38	22.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.75	Put			4,768.00000	4,649	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			75.00000	11	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,204.00000	6,122	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			806.00000	811	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			885.00000	872	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			0.00000	3,066	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			0.00000	27	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			0.00000	1,752	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			0.00000	213	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	133	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			0.00000	3,094	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			0.00000	42	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			0.00000	4,504	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			0.00000	12	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			0.00000	5,973	22.48	0.00	0	0.00
AL13 On 07/05/2009 Index Future				242.95600	242.82600		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future				294.08000	293.30600		0.00	0.00	0	741.00
ALBI On 06/08/2009 Index Future				300.06900	299.27200		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future				293.11700	292.22900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future				124.79000	124.59200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				127.36400	127.15900		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				129.67000	129.45900		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi				295.73150	294.98550		0.00	47,317,040.00	16	187.00
GOVI On 06/08/2009 jGovi				301.83150	301.06300		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi				307.29700	306.50900		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future				350.89100	350.89100		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future				359.86600	359.86600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future				368.84200	368.84200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.70400	7.73300		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.38800	8.37400		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap				7.98400	7.94100		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.46100	8.44400		32.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J203 On 15/09/2017 jSwap			8.46600		8.44200		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.54600		8.53500		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.48400		8.47500		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			8.27900		8.32100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.01000		7.04500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.91700		6.96300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.43300		7.44000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.41800		7.41600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.11000		8.08800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.13700		8.11100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.32200		8.31400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.31500		8.30500		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.89800		9.89400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.38700		9.39100		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.79800		8.82300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			284.47800		283.59900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			290.34600		289.44200		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			295.60200		294.67800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.30300		6.34800		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,696.00000	3,755	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			5.66400		5.72200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,160.00000	4,221	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			4,409.00000	4,470	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			1,272.00000	1,271	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			50.00000	50	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.88100		7.93100		12.10	0.00	0	10,171.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 07/05/2009 Bond Future	7.25	Call			136.00000	146	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,128.00000	3,850	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,984.00000	6,260	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			31.00000	19	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			2.00000	2	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,579.00000	8,291	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.84800		7.90000		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,183.00000	8,407	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			969.00000	903	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.91200		7.96900		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,290.00000	3,410	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,821.00000	5,637	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.99200		8.05300		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,675.00000	4,814	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,231.00000	6,060	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.38600		8.42600		24.30	0.00	0	13,142.00
R186 On 07/05/2009 Bond Future	8.00	Call			736.00000	769	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,276.00000	4,893	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			6,216.00000	6,524	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			485.00000	378	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			29.00000	27	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			13,208.00000	12,791	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			0.00000	0	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			22,733.00000	22,317	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.37700		8.41900		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			9,895.00000	10,154	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,133.00000	3,959	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			2,950.00000	3,056	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			12,998.00000	12,670	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.41400		8.45700		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			11,841.00000	12,097	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,508.00000	6,326	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			4,926.00000	5,064	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,278.00000	14,978	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.48300		8.56400		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			9,814.00000	10,206	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,000.00000	12,583	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			674.00000	661	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			207.00000	195	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.96000		8.00900		11.56	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 07/05/2009 Bond Future	9.25	Call			5,460.00000	5,678	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			11.00000	6	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.91600		7.96900		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,250.00000	6,427	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			819.00000	764	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.96600		8.02300		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,507.00000	2,599	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,735.00000	4,588	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.03100		8.09100		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,183.00000	3,281	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,593.00000	5,450	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.25400		8.30300		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,197.00000	4,440	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			175.00000	127	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.23100		8.28400		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,083.00000	7,295	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,669.00000	1,573	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.28300		8.33800		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,935.00000	3,041	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,824.00000	7,618	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.03100		8.40300		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,626.00000	6,709	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,751.00000	5,760	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.25500		8.29400		18.16	0.00	0	498.00
R204 On 07/05/2009 Bond Future	8.75	Call			3,312.00000	3,480	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			425.00000	341	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			305.00000	315	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			3,900.00000	3,658	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			4,609.00000	4,815	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			187.00000	140	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.23700		8.27900		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			7,734.00000	7,915	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,809.00000	1,723	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.28200		8.32600		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,591.00000	3,683	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,904.00000	8,722	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.33500		8.38100		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,370.00000	6,501	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,478.00000	7,329	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.93800		7.98800		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call			3,779.00000	3,960	10.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 07/05/2009 Bond Future	9.00	Put			26.00000	16	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.88900		7.94200		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			905.00000	951	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,403.00000	4,255	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,278.00000	5,426	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			661.00000	616	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.94200		8.00000		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,085.00000	2,163	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,833.00000	3,710	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.01300		8.07600		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			2,597.00000	2,681	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,505.00000	4,382	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.39600		8.44600		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,866.00000	4,116	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			323.00000	244	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.23700		8.43800		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			7,190.00000	8,128	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,122.00000	1,746	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.43100		8.48500		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			3,056.00000	3,166	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,609.00000	9,374	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.33500		8.54000		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			6,205.00000	6,853	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,037.00000	7,394	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.53300		8.57200		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,163.00000	2,281	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			982.00000	839	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.54200		8.58200		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			6,766.00000	6,927	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,492.00000	2,389	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.60100		8.64800		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			3,343.00000	3,443	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,447.00000	9,242	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.69500		8.74500		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			6,524.00000	6,674	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,102.00000	7,933	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.01600		8.05600		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,052.00000	8,390	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			97.00000	67	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.00100		8.04200		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			5,488.00000	5,660	32.05	0.00	0	1,950.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/08/2009 Bond Future	8.00	Put			5,875.00000	5,670	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,141.00000	9,383	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			3,042.00000	2,907	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.02100		8.06300		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			4,572.00000	4,704	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,579.00000	12,326	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			15,875.00000	16,169	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			2,579.00000	2,489	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			3,782.00000	3,896	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,505.00000	14,235	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.04500		8.08800		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			7,381.00000	7,549	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			13,012.00000	12,788	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			18,500.00000	18,794	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			3,788.00000	3,690	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			291.97500		291.23600		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			297.99800		297.23600		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			303.39300		302.61300		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.40520		6.41950		19.51	0.00	0	8,839.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			193.00000	185	19.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			173.00000	180	19.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			172.00000	166	19.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			202.00000	211	19.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			153.00000	149	20.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			233.00000	244	20.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			107.00000	110	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			338.00000	355	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			107.00000	110	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			338.00000	355	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			136.00000	135	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			266.00000	279	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			136.00000	135	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			266.00000	279	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			121.00000	122	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			301.00000	316	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			95.00000	100	22.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			376.00000	395	22.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			84.00000	91	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			415.00000	436	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			75.00000	83	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			456.00000	478	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			75.00000	83	23.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.80	Put		456.00000	478	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		59.00000	62	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		540.00000	557	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		67.00000	72	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		497.00000	517	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		95.00000	100	22.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		376.00000	395	22.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		53.00000	54	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		583.00000	599	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		53.00000	54	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		583.00000	599	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		59.00000	62	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		540.00000	557	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		67.00000	72	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		497.00000	517	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		42.00000	39	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		672.00000	684	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		47.00000	46	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		627.00000	641	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		37.00000	34	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		718.00000	728	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		33.00000	29	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		764.00000	773	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		42.00000	39	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		672.00000	684	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		33.00000	29	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		764.00000	773	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		9.00000	2	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,390.00000	1,397	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		8.00000	2	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,488.00000	1,496	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		13.00000	6	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,194.00000	1,200	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		19.00000	12	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,000.00000	1,007	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		27.00000	20	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		857.00000	865	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		30.00000	24	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		810.00000	819	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		172.00000	166	19.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		202.00000	211	19.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		193.00000	185	19.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		173.00000	180	19.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		254.00000	231	18.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		135.00000	126	18.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.20	Call		30.00000	24	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		810.00000	819	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		24.00000	17	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		905.00000	912	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		19.00000	12	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,000.00000	1,007	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		16.00000	8	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		1,096.00000	1,103	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		22.00000	14	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		952.00000	959	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		18.00000	10	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		1,048.00000	1,055	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		323.00000	290	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		104.00000	85	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		479.00000	441	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		60.00000	36	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		399.00000	362	18.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		79.00000	56	18.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		323.00000	290	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		104.00000	85	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		254.00000	231	18.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		135.00000	126	18.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		438.00000	400	18.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		69.00000	45	18.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		360.00000	325	18.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		91.00000	70	18.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		288.00000	259	18.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		118.00000	104	18.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		223.00000	207	19.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		153.00000	152	19.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		360.00000	325	18.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		91.00000	70	18.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		14.00000	7	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,145.00000	1,152	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		12.00000	5	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,242.00000	1,249	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		24.00000	17	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		905.00000	912	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		11.00000	4	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,291.00000	1,298	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		11.00000	4	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,291.00000	1,298	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		9.00000	2	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,390.00000	1,397	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		8.00000	2	23.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,488.00000	1,496	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			6.00000	1	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,587.00000	1,596	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			5.00000	1	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,686.00000	1,695	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			5.00000	0	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,785.00000	1,795	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			4.00000	0	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,884.00000	1,895	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			5.00000	0	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,785.00000	1,795	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			14.00000	7	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,145.00000	1,152	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,770.00000	5,755	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,270.00000	4,255	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,770.00000	2,755	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,274.00000	1,255	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			4.00000	0	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			5.00000	1	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,735.00000	1,745	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			1.00000	0	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,231.00000	3,245	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,731.00000	4,745	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,231.00000	6,245	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			5,920.00000	5,905	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,420.00000	4,405	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			2,920.00000	2,905	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			1,422.00000	1,405	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put			3.00000	0	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call			1.00000	0	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put			3,082.00000	3,095	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call			0.00000	0	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put			4,581.00000	4,595	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call			0.00000	0	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put			6,081.00000	6,095	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call			0.00000	6,005	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put			0.00000	0	18.20	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	1.90	Call			0.00000	4,505	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put			0.00000	0	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call			0.00000	3,005	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put			0.00000	0	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call			0.00000	1,505	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put			0.00000	0	18.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call			0.00000	0	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put			0.00000	2,995	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call			0.00000	0	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put			0.00000	4,495	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call			0.00000	0	23.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put			0.00000	5,995	23.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.46810		6.48230		19.84	0.00	0	395.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			317.00000	310	20.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			334.00000	342	20.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			298.00000	293	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			366.00000	374	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			237.00000	234	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			504.00000	516	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			250.00000	247	21.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			468.00000	479	21.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			281.00000	276	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			399.00000	408	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			265.00000	261	21.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			433.00000	443	21.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			250.00000	247	21.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			468.00000	479	21.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			224.00000	222	22.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			541.00000	554	22.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			224.00000	222	22.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			541.00000	554	22.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			200.00000	196	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			618.00000	628	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			180.00000	168	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			697.00000	700	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			200.00000	196	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			618.00000	628	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			211.00000	211	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			579.00000	593	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			265.00000	261	21.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			433.00000	443	21.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			190.00000	181	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			657.00000	663	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			170.00000	155	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			738.00000	737	22.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.95	Call			190.00000	181	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			657.00000	663	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			170.00000	155	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			738.00000	737	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			154.00000	132	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			821.00000	814	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			162.00000	143	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			780.00000	775	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			162.00000	143	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			780.00000	775	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			146.00000	121	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			864.00000	853	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			133.00000	103	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			950.00000	935	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			342.00000	329	19.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			310.00000	311	19.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			298.00000	293	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			366.00000	374	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			154.00000	132	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			821.00000	814	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			139.00000	112	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			907.00000	894	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			397.00000	369	19.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			265.00000	251	19.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			342.00000	329	19.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			310.00000	311	19.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			133.00000	103	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			950.00000	935	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			121.00000	86	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,038.00000	1,018	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			146.00000	121	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			864.00000	853	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			121.00000	86	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,038.00000	1,018	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			110.00000	72	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,128.00000	1,104	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			127.00000	94	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			994.00000	976	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			115.00000	79	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,083.00000	1,061	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			106.00000	66	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,173.00000	1,148	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			426.00000	392	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			244.00000	224	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			369.00000	348	19.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.40	Put		287.00000	280	19.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		456.00000	417	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		224.00000	199	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		369.00000	348	19.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		287.00000	280	19.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		488.00000	444	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		206.00000	176	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		488.00000	444	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		206.00000	176	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,732.00000	5,718	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,232.00000	4,218	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,734.00000	2,718	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		1.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,257.00000	1,226	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		25.00000	8	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		57.00000	17	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,825.00000	1,799	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		14.00000	1	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,281.00000	3,282	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		3.00000	0	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,771.00000	4,782	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		1.00000	0	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,269.00000	6,282	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,932.00000	5,918	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,432.00000	4,418	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,933.00000	2,918	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		1.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,446.00000	1,421	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		14.00000	3	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		70.00000	25	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,638.00000	1,607	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		17.00000	1	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,085.00000	3,083	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		4.00000	0	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,571.00000	4,582	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		2.00000	0	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,069.00000	6,082	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		0.00000	5,968	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		0.00000	4,468	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	17.99	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	3.50	Call		0.00000	2,968	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		0.00000	1,471	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	2	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		0.00000	28	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		0.00000	1,560	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	1	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		0.00000	3,033	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		0.00000	4,532	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		0.00000	6,032	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.52100	6.53600		20.13	0.00	0	25.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		417.00000	410	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		431.00000	439	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		417.00000	410	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		431.00000	439	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		399.00000	393	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		463.00000	472	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		309.00000	307	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		673.00000	686	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		351.00000	346	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		565.00000	575	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		382.00000	376	20.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		496.00000	505	20.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		366.00000	361	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		530.00000	540	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		382.00000	376	20.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		496.00000	505	20.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		336.00000	332	21.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		600.00000	611	21.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		336.00000	332	21.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		600.00000	611	21.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		322.00000	319	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		636.00000	648	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		309.00000	307	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		673.00000	686	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		441.00000	429	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		405.00000	408	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		285.00000	274	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		749.00000	753	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		263.00000	244	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		827.00000	823	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		244.00000	217	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		908.00000	896	22.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.30	Call			226.00000	193	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			990.00000	972	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			490.00000	467	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			354.00000	346	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			543.00000	509	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			307.00000	288	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			490.00000	467	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			354.00000	346	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			516.00000	487	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			330.00000	316	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			465.00000	447	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			379.00000	376	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			297.00000	290	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			711.00000	719	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			274.00000	259	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			788.00000	788	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			253.00000	231	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			867.00000	860	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			465.00000	447	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			379.00000	376	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			297.00000	290	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			711.00000	719	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			253.00000	231	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			867.00000	860	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			235.00000	205	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			949.00000	934	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			572.00000	533	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			286.00000	262	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			274.00000	259	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			788.00000	788	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,686.00000	5,671	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,186.00000	4,171	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,690.00000	2,671	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			4.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,234.00000	1,205	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			48.00000	34	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			113.00000	48	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,927.00000	1,877	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			47.00000	5	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,361.00000	3,334	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			16.00000	0	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,830.00000	4,829	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			3.00000	0	22.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,317.00000	6,329	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,936.00000	5,921	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,436.00000	4,421	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,938.00000	2,921	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		2.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,460.00000	1,437	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		24.00000	16	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		135.00000	68	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,699.00000	1,647	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		56.00000	7	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,120.00000	3,086	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		21.00000	1	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,585.00000	4,580	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		4.00000	0	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,068.00000	6,079	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		0.00000	5,971	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		0.00000	4,471	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		0.00000	2,971	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		0.00000	1,484	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		0.00000	13	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		0.00000	73	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		0.00000	1,602	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		0.00000	8	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		0.00000	3,037	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	1	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		0.00000	4,530	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		0.00000	6,029	22.07	0.00	0	0.00

Total for Derivatives:							228,776,019.20	19,623	678,790.00
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Grand Total:							228,776,019.20	19,623	678,790.00
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