



# Daily MTM Report

Daily summary for 18/05/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR4 On 23/07/2009 Bond			14.87500	14.88300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.45000	6.36000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.35000	8.26000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.81000	8.74500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.45500	8.37500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.76000	8.67000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.77500	8.68000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.45000	8.37000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.90000	8.80500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.01100	8.91600			0.00	0	0.00
R209 On 31/03/2036 Bond			8.31500	8.28000			0.00	0	0.00

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

### Derivatives

\$ / R On 12/06/2009 Currency Future			8.65230		8.62810		23.61	79,194,501.90	9,153	345,344.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			218.00000	214	23.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			239.00000	212	23.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			266.00000	269	23.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			188.00000	167	23.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			295.00000	300	24.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			167.00000	147	24.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			326.00000	332	24.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			148.00000	129	24.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			359.00000	365	24.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			131.00000	113	24.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			164.00000	159	24.70	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			336.00000	307	24.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			266.00000	269	23.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			188.00000	167	23.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			239.00000	241	23.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			210.00000	189	23.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			181.00000	176	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			302.00000	273	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			136.00000	130	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			408.00000	377	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			103.00000	96	26.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			525.00000	493	26.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			86.00000	78	27.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			608.00000	576	27.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			78.00000	71	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			650.00000	619	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			71.00000	64	27.96	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			693.00000	662	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			65.00000	58	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			737.00000	706	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			113.00000	106	26.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			485.00000	454	26.15	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			78.00000	71	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			650.00000	619	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			15.00000	12	34.66	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,586.00000	1,559	34.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.55	Call			42.00000	36	30.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			964.00000	934	30.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			36.00000	30	30.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,058.00000	1,028	30.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			24.00000	19	32.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,296.00000	1,267	32.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			30.00000	25	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,152.00000	1,123	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			10.00000	8	35.34	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,781.00000	1,755	35.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			42.00000	36	30.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			964.00000	934	30.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			39.00000	33	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,011.00000	981	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			36.00000	30	30.86	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,058.00000	1,028	30.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			26.00000	21	32.32	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,248.00000	1,219	32.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			39.00000	33	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,011.00000	981	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			28.00000	23	31.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,200.00000	1,171	31.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			18.00000	14	34.13	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,490.00000	1,462	34.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			16.00000	13	34.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,538.00000	1,511	34.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			4.00000	3	36.71	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,176.00000	2,151	36.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			18.00000	14	34.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,490.00000	1,462	34.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			15.00000	12	34.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,586.00000	1,559	34.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			8.00000	6	35.69	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,880.00000	1,854	35.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			11.00000	9	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,733.00000	1,706	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			7.00000	6	35.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,929.00000	1,903	35.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			1.00000	1	42.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,373.00000	3,348	42.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	46.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,172.00000	4,148	46.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			5.00000	4	36.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,077.00000	2,052	36.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			6.00000	5	36.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,028.00000	2,002	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			6.00000	5	36.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,978.00000	1,953	36.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			12.00000	9	35.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,684.00000	1,657	35.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			19.00000	15	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,441.00000	1,413	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			9.00000	7	35.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,830.00000	1,805	35.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			13.00000	11	34.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,635.00000	1,608	34.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			22.00000	18	33.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,344.00000	1,316	33.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			21.00000	17	33.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,393.00000	1,364	33.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			12.00000	9	35.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,684.00000	1,657	35.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			11.00000	9	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,733.00000	1,706	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			10.00000	8	35.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,781.00000	1,755	35.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			6.00000	5	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,028.00000	2,002	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			33.00000	28	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,105.00000	1,075	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			19.00000	15	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,441.00000	1,413	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			6.00000	5	36.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,978.00000	1,953	36.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			7.00000	6	35.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,929.00000	1,903	35.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			3.00000	3	37.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,275.00000	2,250	37.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			2.00000	2	37.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,424.00000	2,400	37.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			2.00000	2	37.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,524.00000	2,499	37.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			4.00000	3	36.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,226.00000	2,201	36.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			4.00000	3	36.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,176.00000	2,151	36.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			3.00000	2	37.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,325.00000	2,300	37.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			2.00000	1	38.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,723.00000	2,699	38.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.65	Call			1.00000	1	40.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,023.00000	2,999	40.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			1.00000	1	40.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,073.00000	3,048	40.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			1.00000	1	41.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,223.00000	3,198	41.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			2.00000	2	38.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,574.00000	2,549	38.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			4.00000	3	36.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,226.00000	2,201	36.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			46.00000	40	29.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			918.00000	887	29.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			24.00000	19	32.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,296.00000	1,267	32.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			28.00000	23	31.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,200.00000	1,171	31.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			55.00000	48	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			827.00000	796	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			124.00000	117	25.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			446.00000	415	25.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			124.00000	117	25.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			446.00000	415	25.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			198.00000	194	23.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			270.00000	242	23.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			326.00000	332	24.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			148.00000	129	24.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			218.00000	214	23.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			239.00000	212	23.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			150.00000	144	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			372.00000	341	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			466.00000	476	24.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			88.00000	73	24.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			393.00000	401	24.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			115.00000	98	24.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			429.00000	437	24.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			101.00000	85	24.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			136.00000	130	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			408.00000	377	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			94.00000	87	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			566.00000	534	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			627.00000	641	25.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			49.00000	38	25.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			544.00000	556	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			66.00000	54	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			504.00000	515	24.82	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	8.20	Put		76.00000	63	24.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		359.00000	365	24.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		131.00000	113	24.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		239.00000	241	23.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		210.00000	189	23.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		198.00000	194	23.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		270.00000	242	23.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		164.00000	159	24.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		336.00000	307	24.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		94.00000	87	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		566.00000	534	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		65.00000	58	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		737.00000	706	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		33.00000	28	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		1,105.00000	1,075	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		55.00000	48	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		827.00000	796	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		16.00000	13	34.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		1,538.00000	1,511	34.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call		5.00000	4	36.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put		2,126.00000	2,101	36.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		2.00000	2	37.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,524.00000	2,499	37.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call		2.00000	1	38.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put		2,624.00000	2,599	38.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call		3.00000	2	37.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put		2,375.00000	2,350	37.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call		2.00000	2	37.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put		2,474.00000	2,450	37.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		3.00000	3	37.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		2,275.00000	2,250	37.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call		2.00000	2	37.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put		2,474.00000	2,450	37.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		2.00000	1	38.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		2,674.00000	2,649	38.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		1.00000	1	39.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		2,773.00000	2,749	39.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call		1.00000	1	39.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put		2,873.00000	2,849	39.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call		1.00000	1	40.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put		2,973.00000	2,949	40.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call		1.00000	1	39.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put		2,823.00000	2,799	39.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		1.00000	1	40.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		2,923.00000	2,899	40.06	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	11.75	Call			1.00000	1	41.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,123.00000	3,098	41.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			1.00000	1	42.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,323.00000	3,298	42.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	42.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,423.00000	3,398	42.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			1.00000	0	43.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,522.00000	3,498	43.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			1.00000	0	43.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,622.00000	3,598	43.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			1.00000	1	41.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,173.00000	3,148	41.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			1.00000	1	41.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,273.00000	3,248	41.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			1.00000	0	43.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,473.00000	3,448	43.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	1	40.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,923.00000	2,899	40.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	42.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,423.00000	3,398	42.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			2.00000	1	38.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,674.00000	2,649	38.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1.00000	1	39.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,773.00000	2,749	39.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			2.00000	2	37.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,424.00000	2,400	37.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			2.00000	1	38.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,723.00000	2,699	38.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			22.00000	18	33.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,344.00000	1,316	33.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			26.00000	21	32.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,248.00000	1,219	32.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			60.00000	53	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			782.00000	750	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			50.00000	44	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			872.00000	841	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			50.00000	44	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			872.00000	841	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			60.00000	53	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			782.00000	750	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,328.00000	5,352	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,828.00000	3,852	33.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	33.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,328.00000	2,352	38.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	38.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			849.00000	868	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			21.00000	15	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	44.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			3,672.00000	3,648	44.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	48.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,172.00000	5,148	48.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	48.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			6,672.00000	6,648	48.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,578.00000	5,602	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			4,078.00000	4,102	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,578.00000	2,602	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			1,087.00000	1,109	27.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			9.00000	6	27.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	48.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			4,922.00000	4,898	48.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	48.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,422.00000	6,398	48.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			429.00000	437	24.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			101.00000	85	24.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,878.00000	3,902	33.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	33.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,878.00000	2,902	41.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	41.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,880.00000	1,903	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			1.00000	1	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			896.00000	915	26.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			18.00000	12	26.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	46.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,122.00000	4,098	46.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			4,028.00000	4,052	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			3,028.00000	3,052	41.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	41.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			2,029.00000	2,053	37.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			1.00000	1	37.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			1,038.00000	1,060	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			10.00000	7	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	45.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			3,972.00000	3,948	45.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			3,078.00000	3,102	40.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	40.60	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.55	Call		2,079.00000	2,103	37.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put		1.00000	1	37.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call		0.00000	0	45.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put		3,922.00000	3,898	45.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		1.00000	1	41.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		3,273.00000	3,248	41.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call		0.00000	0	47.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put		4,272.00000	4,248	47.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call		4,178.00000	4,202	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put		0.00000	0	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call		3,178.00000	3,202	39.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put		0.00000	0	39.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call		2,179.00000	2,203	38.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put		1.00000	0	38.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call		1,185.00000	1,207	28.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put		7.00000	5	28.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call		0.00000	0	47.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put		4,322.00000	4,298	47.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call		0.00000	0	48.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put		4,422.00000	4,398	48.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call		3,978.00000	4,002	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put		0.00000	0	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call		2,978.00000	3,002	41.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put		0.00000	0	41.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call		1,979.00000	2,003	37.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put		1.00000	1	37.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call		990.00000	1,011	26.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put		12.00000	8	26.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call		0.00000	0	48.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put		4,522.00000	4,498	48.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call		0.00000	0	48.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put		0.00000	4,448	48.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.79270	8.77070		23.45	45,326,368.50	5,155	13,659.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		484.00000	486	23.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		463.00000	443	23.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		465.00000	466	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		494.00000	473	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		505.00000	507	23.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		434.00000	415	23.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		527.00000	529	22.89	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		406.00000	387	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		550.00000	552	22.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		379.00000	360	22.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		573.00000	576	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		353.00000	334	22.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.90	Call			428.00000	429	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			558.00000	536	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			380.00000	380	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			659.00000	637	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			338.00000	337	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			767.00000	745	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			313.00000	312	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			842.00000	819	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			290.00000	289	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			919.00000	896	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			301.00000	300	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			880.00000	858	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			241.00000	240	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,121.00000	1,098	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			142.00000	141	29.95	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,772.00000	1,748	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			217.00000	216	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,246.00000	1,224	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			181.00000	180	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,460.00000	1,437	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			209.00000	208	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,288.00000	1,266	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			233.00000	232	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,162.00000	1,139	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			225.00000	224	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,204.00000	1,181	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			201.00000	201	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,331.00000	1,308	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			201.00000	201	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,331.00000	1,308	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			157.00000	156	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,637.00000	1,613	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			152.00000	151	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,681.00000	1,658	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			147.00000	146	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,726.00000	1,703	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			147.00000	146	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,726.00000	1,703	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			133.00000	132	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,863.00000	1,839	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			117.00000	116	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,047.00000	2,023	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			100.00000	98	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,279.00000	2,256	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			27.00000	26	36.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,256.00000	4,234	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		107.00000	105	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,186.00000	2,162	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		110.00000	109	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,139.00000	2,116	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		114.00000	112	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,093.00000	2,069	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		138.00000	136	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		1,817.00000	1,793	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		163.00000	162	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,592.00000	1,569	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		125.00000	123	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,954.00000	1,931	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		121.00000	119	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,000.00000	1,977	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		175.00000	173	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,504.00000	1,481	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		194.00000	193	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,374.00000	1,351	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		169.00000	167	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,548.00000	1,525	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		129.00000	127	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,908.00000	1,885	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		125.00000	123	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,954.00000	1,931	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		107.00000	105	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,186.00000	2,162	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		129.00000	127	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,908.00000	1,885	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		152.00000	151	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,681.00000	1,658	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		163.00000	162	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,592.00000	1,569	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		187.00000	186	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,417.00000	1,394	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		80.00000	79	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,610.00000	2,586	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		250.00000	249	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,080.00000	1,057	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		233.00000	232	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,162.00000	1,139	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		217.00000	216	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,246.00000	1,224	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		142.00000	141	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,772.00000	1,748	29.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.55	Call			259.00000	259	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,039.00000	1,016	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			241.00000	240	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,121.00000	1,098	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			269.00000	268	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			998.00000	976	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			175.00000	173	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,504.00000	1,481	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			103.00000	102	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,232.00000	2,209	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			97.00000	95	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,326.00000	2,302	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			169.00000	167	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,548.00000	1,525	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			94.00000	92	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,373.00000	2,349	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			88.00000	86	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,467.00000	2,444	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			110.00000	109	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,139.00000	2,116	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			94.00000	92	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,373.00000	2,349	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			83.00000	81	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,562.00000	2,538	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			103.00000	102	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,232.00000	2,209	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			91.00000	89	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,420.00000	2,396	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			181.00000	180	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,460.00000	1,437	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			91.00000	89	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,420.00000	2,396	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			85.00000	84	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,515.00000	2,491	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			121.00000	119	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,000.00000	1,977	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			88.00000	86	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,467.00000	2,444	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			78.00000	76	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,657.00000	2,634	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			351.00000	351	24.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			731.00000	708	24.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			279.00000	279	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			959.00000	936	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			259.00000	259	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,039.00000	1,016	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			365.00000	365	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			695.00000	672	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			290.00000	289	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			919.00000	896	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			325.00000	325	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			804.00000	782	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			279.00000	279	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			959.00000	936	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			209.00000	208	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,288.00000	1,266	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			194.00000	193	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,374.00000	1,351	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			338.00000	337	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			767.00000	745	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			250.00000	249	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,080.00000	1,057	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			380.00000	380	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			659.00000	637	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			395.00000	396	24.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			625.00000	603	24.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			365.00000	365	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			695.00000	672	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,371.00000	5,393	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,871.00000	3,893	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,376.00000	2,397	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			5.00000	4	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			986.00000	998	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			115.00000	105	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			41.00000	40	35.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,671.00000	3,647	35.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			12.00000	11	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,141.00000	5,119	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			3.00000	3	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,632.00000	6,610	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,571.00000	5,593	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			4,071.00000	4,093	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,573.00000	2,595	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			3.00000	2	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			1,147.00000	1,160	21.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			76.00000	68	21.10	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	12.20	Call			47.00000	45	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,476.00000	3,453	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			14.00000	14	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			4,944.00000	4,921	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			3.00000	3	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,433.00000	6,411	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,621.00000	5,643	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			4,121.00000	4,143	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,623.00000	2,644	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			2.00000	2	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			1,189.00000	1,203	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			68.00000	60	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			48.00000	47	35.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,427.00000	3,404	35.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			15.00000	14	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			4,894.00000	4,872	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			4.00000	3	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,383.00000	6,361	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			624.00000	627	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			303.00000	285	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			446.00000	447	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			525.00000	504	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			412.00000	412	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			591.00000	569	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			301.00000	300	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			880.00000	858	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,888.00000	1,908	23.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			17.00000	15	23.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			1,407.00000	1,424	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			37.00000	31	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			650.00000	654	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			279.00000	262	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			2,084.00000	2,103	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			13.00000	11	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,594.00000	1,614	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			23.00000	21	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			769.00000	778	21.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			199.00000	185	21.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			2,132.00000	2,152	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			11.00000	9	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,643.00000	1,663	21.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			22.00000	20	21.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			803.00000	812	21.48	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 14/09/2009 Currency Future	8.15	Put		183.00000	170	21.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		2,180.00000	2,201	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		10.00000	8	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,692.00000	1,712	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		21.00000	19	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		1,231.00000	1,246	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		60.00000	53	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		838.00000	848	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		167.00000	155	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		67.00000	66	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		2,897.00000	2,873	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		37.00000	35	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		3,866.00000	3,843	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		505.00000	507	23.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		434.00000	415	23.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		64.00000	62	34.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		2,993.00000	2,969	34.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		35.00000	33	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		3,964.00000	3,941	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		2,036.00000	2,055	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		15.00000	12	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,545.00000	1,565	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		24.00000	22	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		1,106.00000	1,119	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		85.00000	76	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		736.00000	744	21.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		216.00000	202	21.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		62.00000	60	34.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,041.00000	3,018	34.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		34.00000	32	36.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,013.00000	3,990	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.92940	8.90420		23.44	2,143,056.00	240	1,907.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		644.00000	646	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		640.00000	617	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		664.00000	667	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		610.00000	588	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		707.00000	710	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		553.00000	531	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		729.00000	733	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		525.00000	503	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		752.00000	756	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		498.00000	477	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		458.00000	457	25.38	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,054.00000	1,028	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		685.00000	688	23.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.80	Put			581.00000	559	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			608.00000	609	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			703.00000	680	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			557.00000	558	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			803.00000	778	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			512.00000	512	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			907.00000	882	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			484.00000	484	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			980.00000	954	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			471.00000	470	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,016.00000	991	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			512.00000	512	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			907.00000	882	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			445.00000	445	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,091.00000	1,066	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			541.00000	542	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			837.00000	813	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			471.00000	470	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,016.00000	991	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			390.00000	389	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,286.00000	1,260	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			371.00000	369	26.67	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,366.00000	1,340	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			327.00000	326	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,573.00000	1,546	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			352.00000	351	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,448.00000	1,422	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			380.00000	379	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,326.00000	1,300	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			380.00000	379	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,326.00000	1,300	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			344.00000	342	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,489.00000	1,463	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			123.00000	122	32.83	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,519.00000	3,492	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			298.00000	296	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,743.00000	1,717	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			283.00000	282	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,829.00000	1,802	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			276.00000	275	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,872.00000	1,845	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			263.00000	261	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,959.00000	1,932	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			238.00000	237	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,134.00000	2,107	29.30	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.05	Call			212.00000	210	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,358.00000	2,331	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			217.00000	215	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,313.00000	2,286	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			227.00000	225	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,223.00000	2,196	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			305.00000	303	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,700.00000	1,674	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			291.00000	289	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,787.00000	1,760	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			256.00000	255	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,002.00000	1,975	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			244.00000	242	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,090.00000	2,063	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			238.00000	237	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,134.00000	2,107	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			319.00000	318	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,615.00000	1,588	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			335.00000	334	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,531.00000	1,504	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			269.00000	268	28.66	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,915.00000	1,888	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			250.00000	248	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,046.00000	2,019	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			335.00000	334	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,531.00000	1,504	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			90.00000	89	33.95	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,186.00000	4,159	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			202.00000	201	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,448.00000	2,421	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			207.00000	205	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,403.00000	2,376	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			189.00000	188	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,585.00000	2,558	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			198.00000	196	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,494.00000	2,467	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			123.00000	122	32.83	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,519.00000	3,492	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			166.00000	164	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,861.00000	2,834	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			173.00000	171	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,769.00000	2,742	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			139.00000	138	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,235.00000	3,208	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			119.00000	117	33.06	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 14/12/2009 Currency Future	12.40	Put		3,614.00000	3,588	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		99.00000	97	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,995.00000	3,968	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		83.00000	81	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,379.00000	4,352	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		145.00000	144	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,141.00000	3,114	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		103.00000	102	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,899.00000	3,872	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		87.00000	85	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,282.00000	4,256	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		825.00000	830	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		421.00000	401	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		573.00000	574	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		769.00000	745	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		411.00000	410	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,207.00000	1,181	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		134.00000	132	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,329.00000	3,303	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		80.00000	78	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,475.00000	4,448	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		877.00000	884	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		373.00000	354	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		434.00000	433	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,129.00000	1,104	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		319.00000	318	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,615.00000	1,588	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		181.00000	179	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		2,677.00000	2,650	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		108.00000	107	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		3,804.00000	3,777	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		685.00000	688	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		581.00000	559	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		152.00000	150	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,047.00000	3,021	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		70.00000	69	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		4,766.00000	4,739	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		113.00000	112	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		3,709.00000	3,682	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		87.00000	85	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,282.00000	4,256	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		68.00000	66	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		4,863.00000	4,836	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		729.00000	733	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		525.00000	503	22.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.70	Call			158.00000	157	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,954.00000	2,927	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			95.00000	93	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,090.00000	4,063	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			73.00000	72	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,669.00000	4,642	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			776.00000	780	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			471.00000	451	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			128.00000	127	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,424.00000	3,397	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			99.00000	97	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,995.00000	3,968	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			76.00000	75	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,572.00000	4,545	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			497.00000	497	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			943.00000	918	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			361.00000	360	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,407.00000	1,381	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			155.00000	153	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,001.00000	2,974	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			121.00000	119	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,567.00000	3,540	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			92.00000	91	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,138.00000	4,111	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			72.00000	70	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,718.00000	4,691	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			991.00000	1,000	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			287.00000	270	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			152.00000	150	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,047.00000	3,021	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,053.00000	1,063	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			249.00000	233	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,085.00000	1,095	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			231.00000	216	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			526.00000	527	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			872.00000	847	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			212.00000	210	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,358.00000	2,331	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			162.00000	160	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,908.00000	2,881	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			126.00000	124	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,472.00000	3,445	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			97.00000	95	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,042.00000	4,016	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,186.00000	1,198	20.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.90	Put			182.00000	169	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			573.00000	574	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			769.00000	745	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			134.00000	132	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,329.00000	3,303	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,152.00000	1,163	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			197.00000	184	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			800.00000	805	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			446.00000	425	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			400.00000	399	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,246.00000	1,220	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			222.00000	220	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,268.00000	2,241	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			169.00000	168	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,815.00000	2,788	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			131.00000	129	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,377.00000	3,350	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			81.00000	80	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,427.00000	4,400	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,338.00000	1,353	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			134.00000	124	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			933.00000	940	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			329.00000	311	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			189.00000	188	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,585.00000	2,558	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,378.00000	1,394	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			124.00000	114	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			962.00000	970	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			307.00000	290	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			664.00000	667	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			610.00000	588	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			194.00000	192	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,539.00000	2,512	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			148.00000	147	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,094.00000	3,067	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,418.00000	1,434	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			114.00000	105	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,118.00000	1,129	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			214.00000	199	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			541.00000	542	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			837.00000	813	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			905.00000	912	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			351.00000	332	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			626.00000	627	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			671.00000	648	23.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.35	Call			185.00000	183	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,631.00000	2,604	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			142.00000	141	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,188.00000	3,161	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			111.00000	109	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,756.00000	3,730	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			66.00000	65	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,912.00000	4,885	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			644.00000	646	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			640.00000	617	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			145.00000	144	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,141.00000	3,114	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			62.00000	61	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,058.00000	5,031	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			65.00000	63	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,961.00000	4,934	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			148.00000	147	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,094.00000	3,067	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			116.00000	114	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,662.00000	3,635	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			69.00000	67	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,815.00000	4,788	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			60.00000	58	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,156.00000	5,129	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,022.00000	1,031	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			268.00000	251	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			933.00000	940	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			329.00000	311	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			991.00000	1,000	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			287.00000	270	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,338.00000	1,353	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			134.00000	124	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,085.00000	1,095	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			231.00000	216	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			851.00000	857	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			397.00000	377	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			162.00000	160	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,908.00000	2,881	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			97.00000	95	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,042.00000	4,016	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			59.00000	57	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,205.00000	5,178	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,223.00000	1,236	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			169.00000	156	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			75.00000	73	34.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Put		4,621.00000	4,594	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,299.00000	1,314	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		145.00000	134	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		78.00000	76	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,524.00000	4,497	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,585.00000	1,603	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		80.00000	74	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,715.00000	1,735	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		61.00000	56	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		752.00000	756	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		498.00000	477	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		269.00000	268	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,915.00000	1,888	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		106.00000	104	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,852.00000	3,825	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		89.00000	87	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,234.00000	4,207	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,759.00000	1,780	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		55.00000	50	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		776.00000	780	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		471.00000	451	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		1,459.00000	1,476	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		105.00000	96	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		626.00000	627	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		671.00000	648	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		233.00000	231	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,179.00000	2,152	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		169.00000	168	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,815.00000	2,788	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		78.00000	76	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,524.00000	4,497	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,671.00000	1,691	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		67.00000	61	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		2,033.00000	2,056	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		29.00000	26	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,338.00000	1,353	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		134.00000	124	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		2,082.00000	2,105	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		27.00000	25	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		327.00000	326	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,573.00000	1,546	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,986.00000	2,009	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		32.00000	29	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,299.00000	1,314	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		145.00000	134	20.92	0.00	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	8.35	Call			905.00000	912	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			351.00000	332	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			312.00000	310	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,658.00000	1,631	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			121.00000	119	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,567.00000	3,540	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,986.00000	2,009	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			32.00000	29	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			2,131.00000	2,154	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			26.00000	24	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			5,354.00000	5,379	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,859.00000	3,884	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			5.00000	4	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			2,376.00000	2,399	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			21.00000	20	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			34.00000	32	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			6,680.00000	6,653	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,604.00000	5,629	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			4,107.00000	4,132	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			3.00000	3	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,622.00000	2,645	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			17.00000	16	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			1,261.00000	1,274	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			157.00000	145	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			38.00000	36	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,434.00000	6,407	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,627.00000	1,647	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			73.00000	67	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,152.00000	1,163	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			197.00000	184	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			800.00000	805	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			446.00000	425	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			106.00000	104	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,852.00000	3,825	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,909.00000	3,933	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			4.00000	4	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,918.00000	2,942	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			14.00000	12	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,940.00000	1,962	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			36.00000	33	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			3,115.00000	3,139	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			11.00000	10	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			48.00000	47	36.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.60	Put		5,744.00000	5,717	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		40.00000	38	37.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,286.00000	6,259	37.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		4,157.00000	4,182	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		3.00000	2	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		3,165.00000	3,189	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		11.00000	10	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		2,180.00000	2,203	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		25.00000	23	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		39.00000	37	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,384.00000	6,358	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		4,058.00000	4,082	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		3.00000	3	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		3,066.00000	3,090	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		12.00000	11	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		37.00000	36	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		6,483.00000	6,456	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		4,008.00000	4,033	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		4.00000	4	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		3,017.00000	3,041	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		12.00000	11	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		37.00000	35	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		6,533.00000	6,506	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.06570	9.03790		23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		777.00000	779	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		789.00000	763	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		815.00000	817	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		727.00000	702	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		835.00000	837	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		697.00000	672	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		855.00000	858	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		667.00000	642	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		897.00000	901	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		609.00000	585	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		741.00000	742	23.80	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		853.00000	827	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		691.00000	692	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		953.00000	926	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		660.00000	660	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,022.00000	995	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		617.00000	617	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,129.00000	1,101	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		645.00000	645	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,057.00000	1,030	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		590.00000	589	25.13	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 15/03/2010 Currency Future	9.65	Put		1,202.00000	1,174	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		590.00000	589	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,202.00000	1,174	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		334.00000	332	28.59	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,346.00000	2,316	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		283.00000	281	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,745.00000	2,715	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		603.00000	603	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,165.00000	1,137	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		529.00000	528	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,391.00000	1,363	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		497.00000	496	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,509.00000	1,480	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		449.00000	448	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,711.00000	1,682	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		487.00000	486	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,549.00000	1,520	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		518.00000	517	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,430.00000	1,402	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		518.00000	517	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,430.00000	1,402	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		477.00000	476	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,589.00000	1,560	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		211.00000	209	31.00	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,473.00000	3,443	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		541.00000	540	25.66	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,353.00000	1,324	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		477.00000	476	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,589.00000	1,560	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		415.00000	414	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,877.00000	1,848	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		408.00000	406	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,920.00000	1,890	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		423.00000	422	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,836.00000	1,806	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		399.00000	398	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,961.00000	1,932	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		376.00000	374	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,088.00000	2,058	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		340.00000	338	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,303.00000	2,273	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		310.00000	308	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,522.00000	2,492	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		315.00000	313	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,478.00000	2,448	28.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			328.00000	326	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,390.00000	2,360	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			321.00000	319	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,434.00000	2,404	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			361.00000	359	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,173.00000	2,143	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			368.00000	366	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,130.00000	2,101	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			347.00000	345	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,259.00000	2,229	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			334.00000	332	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,346.00000	2,316	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			354.00000	352	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,216.00000	2,186	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			383.00000	382	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,045.00000	2,016	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			399.00000	398	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,961.00000	1,932	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			368.00000	366	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,130.00000	2,101	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			304.00000	302	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,566.00000	2,536	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			289.00000	287	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,691.00000	2,661	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			298.00000	296	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,611.00000	2,581	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			298.00000	296	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,611.00000	2,581	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			293.00000	291	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,655.00000	2,625	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			267.00000	265	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,880.00000	2,850	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			288.00000	286	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,700.00000	2,670	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			258.00000	255	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,970.00000	2,940	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			278.00000	276	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,790.00000	2,760	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			273.00000	270	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,835.00000	2,805	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			565.00000	564	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,277.00000	1,248	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			497.00000	496	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,509.00000	1,480	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			458.00000	457	26.72	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 15/03/2010 Currency Future	10.25	Put		1,670.00000	1,641	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		440.00000	439	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,752.00000	1,723	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		194.00000	192	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,706.00000	3,676	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		631.00000	631	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,093.00000	1,065	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		273.00000	270	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,835.00000	2,805	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		130.00000	128	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,792.00000	4,763	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		675.00000	676	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		988.00000	960	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		361.00000	359	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,173.00000	2,143	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		140.00000	138	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,652.00000	4,622	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		707.00000	708	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		919.00000	892	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		144.00000	142	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,556.00000	4,527	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		724.00000	725	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		886.00000	859	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		328.00000	326	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,390.00000	2,360	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		146.00000	145	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,509.00000	4,479	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		759.00000	760	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		821.00000	795	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		151.00000	149	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,413.00000	4,384	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		248.00000	246	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,060.00000	3,030	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		115.00000	113	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,027.00000	4,998	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		577.00000	577	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,239.00000	1,211	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		262.00000	260	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,925.00000	2,895	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		253.00000	251	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,015.00000	2,985	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		118.00000	116	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		4,980.00000	4,950	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		248.00000	246	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,060.00000	3,030	30.19	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	11.95	Call			239.00000	237	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,151.00000	3,121	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			231.00000	229	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,243.00000	3,213	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			104.00000	103	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,216.00000	5,187	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			552.00000	552	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,315.00000	1,286	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			304.00000	302	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,566.00000	2,536	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			253.00000	251	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,015.00000	2,985	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			244.00000	241	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,106.00000	3,076	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			112.00000	110	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,074.00000	5,045	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			124.00000	122	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,886.00000	4,856	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			691.00000	692	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			953.00000	926	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			142.00000	140	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,604.00000	4,575	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			876.00000	879	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			638.00000	614	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			156.00000	154	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,318.00000	4,288	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			815.00000	817	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			727.00000	702	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			391.00000	390	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,003.00000	1,974	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			321.00000	319	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,434.00000	2,404	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			149.00000	147	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,461.00000	4,431	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			354.00000	352	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,216.00000	2,186	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			293.00000	291	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,655.00000	2,625	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			136.00000	135	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,699.00000	4,669	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			408.00000	406	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,920.00000	1,890	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			391.00000	390	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,003.00000	1,974	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			154.00000	152	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,366.00000	4,336	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		796.00000	798	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		758.00000	732	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		133.00000	131	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,745.00000	4,716	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		159.00000	157	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,271.00000	4,241	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		965.00000	970	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		527.00000	505	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		432.00000	430	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,794.00000	1,765	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		166.00000	165	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,129.00000	4,099	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		989.00000	995	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		501.00000	479	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		440.00000	439	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,752.00000	1,723	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		169.00000	167	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,081.00000	4,052	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		1,039.00000	1,046	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		451.00000	430	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		175.00000	173	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,987.00000	3,957	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,014.00000	1,020	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		476.00000	454	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		467.00000	466	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,629.00000	1,600	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		449.00000	448	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,711.00000	1,682	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		172.00000	170	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,034.00000	4,004	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		1,235.00000	1,245	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		297.00000	279	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		507.00000	506	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,470.00000	1,441	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		197.00000	195	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,659.00000	3,630	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		1,205.00000	1,214	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		317.00000	299	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		1,301.00000	1,312	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		263.00000	246	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		552.00000	552	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,315.00000	1,286	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		204.00000	202	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		3,566.00000	3,536	31.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,336.00000	1,348	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			248.00000	232	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			208.00000	206	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,520.00000	3,490	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,119.00000	1,127	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			381.00000	361	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			487.00000	486	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,549.00000	1,520	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			467.00000	466	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,629.00000	1,600	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			184.00000	182	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,846.00000	3,817	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,266.00000	1,276	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			278.00000	261	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			541.00000	540	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,353.00000	1,324	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			201.00000	199	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,613.00000	3,583	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,372.00000	1,384	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			234.00000	219	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			577.00000	577	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,239.00000	1,211	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,560.00000	1,575	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			172.00000	160	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			645.00000	645	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,057.00000	1,030	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			208.00000	206	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,520.00000	3,490	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,600.00000	1,615	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			162.00000	149	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,639.00000	1,655	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			151.00000	139	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			675.00000	676	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			988.00000	960	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			215.00000	213	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,427.00000	3,397	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,679.00000	1,696	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			141.00000	130	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,388.00000	5,416	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,900.00000	3,927	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			12.00000	11	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,435.00000	2,459	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			48.00000	43	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			187.00000	185	31.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.65	Put		3,799.00000	3,770	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		49.00000	48	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		6,661.00000	6,632	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		5,638.00000	5,666	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		4,146.00000	4,173	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		8.00000	7	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,674.00000	2,699	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		36.00000	33	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		56.00000	55	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,418.00000	6,389	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,844.00000	1,863	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		107.00000	97	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		759.00000	760	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		821.00000	795	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		724.00000	725	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		886.00000	859	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		603.00000	603	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,165.00000	1,137	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		235.00000	233	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,197.00000	3,167	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,949.00000	3,976	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		11.00000	10	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,964.00000	2,989	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		26.00000	24	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		2,016.00000	2,037	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		78.00000	71	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		227.00000	224	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,289.00000	3,259	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		161.00000	159	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,223.00000	4,194	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		4,096.00000	4,124	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		9.00000	8	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		3,110.00000	3,136	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		22.00000	21	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		2,153.00000	2,175	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		65.00000	59	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		3,159.00000	3,186	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		22.00000	20	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		2,200.00000	2,222	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		62.00000	56	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		4,195.00000	4,222	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		7.00000	6	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		3,209.00000	3,235	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		21.00000	19	25.57	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 15/03/2010 Currency Future	6.85	Call		2,247.00000	2,269	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		59.00000	53	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		1,409.00000	1,422	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		221.00000	206	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,999.00000	4,026	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		11.00000	10	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		3,012.00000	3,038	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		24.00000	22	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		2,060.00000	2,081	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		72.00000	65	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.19510	9.16520		23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		900.00000	911	23.48	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		885.00000	866	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		919.00000	929	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		853.00000	834	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		956.00000	967	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		791.00000	772	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		975.00000	987	22.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		760.00000	742	22.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		1,016.00000	1,028	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		701.00000	683	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		937.00000	948	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		822.00000	803	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		882.00000	893	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		917.00000	898	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		813.00000	824	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,048.00000	1,028	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		781.00000	791	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,116.00000	1,096	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		737.00000	746	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,221.00000	1,201	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		766.00000	776	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,151.00000	1,131	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		709.00000	717	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,293.00000	1,272	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		751.00000	761	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,186.00000	1,165	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		338.00000	342	29.10	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,073.00000	3,046	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		722.00000	731	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,257.00000	1,236	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		645.00000	652	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,479.00000	1,457	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		610.00000	617	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,595.00000	1,572	25.72	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.40	Call			558.00000	565	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,793.00000	1,769	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			599.00000	606	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,634.00000	1,611	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			633.00000	640	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,518.00000	1,495	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			311.00000	314	29.46	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,296.00000	3,269	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			813.00000	824	24.06	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,048.00000	1,028	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,467.00000	1,488	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			302.00000	293	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			695.00000	704	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,330.00000	1,309	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			669.00000	677	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,404.00000	1,382	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			621.00000	629	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,556.00000	1,534	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			578.00000	585	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,713.00000	1,690	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			287.00000	290	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,522.00000	3,495	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,432.00000	1,453	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			317.00000	308	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			682.00000	690	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,367.00000	1,345	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			657.00000	665	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,442.00000	1,420	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			588.00000	595	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,673.00000	1,650	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			568.00000	575	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,752.00000	1,729	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			283.00000	285	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,567.00000	3,540	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,336.00000	1,352	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			370.00000	357	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			669.00000	677	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,404.00000	1,382	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			578.00000	585	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,713.00000	1,690	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			539.00000	545	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,874.00000	1,850	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			270.00000	272	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,705.00000	3,677	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,253.00000	1,268	21.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.35	Put		437.00000	423	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		633.00000	640	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,518.00000	1,495	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		568.00000	575	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,752.00000	1,729	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		548.00000	555	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		1,833.00000	1,810	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		530.00000	536	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		1,914.00000	1,891	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		512.00000	518	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		1,997.00000	1,973	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		257.00000	260	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		3,842.00000	3,815	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		1,365.00000	1,385	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		349.00000	340	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		682.00000	690	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,367.00000	1,345	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		274.00000	277	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		3,659.00000	3,632	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,647.00000	1,669	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		232.00000	224	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		797.00000	807	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,082.00000	1,062	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		657.00000	665	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,442.00000	1,420	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,684.00000	1,706	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		219.00000	211	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		695.00000	704	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,330.00000	1,309	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		306.00000	309	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,341.00000	3,314	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,722.00000	1,745	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		207.00000	200	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		830.00000	840	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,015.00000	995	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		797.00000	807	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,082.00000	1,062	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		301.00000	304	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,386.00000	3,359	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,761.00000	1,783	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		196.00000	188	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		847.00000	858	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		982.00000	962	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		5,416.00000	5,445	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	27.48	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 14/06/2010 Currency Future	5.25	Call			3,933.00000	3,962	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			18.00000	17	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,486.00000	2,512	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			71.00000	67	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,307.00000	1,323	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			392.00000	378	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			417.00000	422	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,502.00000	2,477	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			152.00000	154	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,237.00000	5,209	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			79.00000	81	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,664.00000	6,636	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,665.00000	5,695	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			4,178.00000	4,206	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			12.00000	11	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,717.00000	2,744	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			52.00000	48	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			453.00000	459	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,288.00000	2,264	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			278.00000	281	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,613.00000	3,586	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			169.00000	172	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,004.00000	4,977	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			89.00000	90	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,423.00000	6,395	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,960.00000	1,983	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			145.00000	138	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			864.00000	875	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			949.00000	930	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			766.00000	776	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,151.00000	1,131	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			344.00000	347	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,028.00000	3,002	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,982.00000	4,012	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			17.00000	16	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			3,000.00000	3,027	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			35.00000	32	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			2,084.00000	2,108	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			119.00000	113	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			424.00000	429	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,459.00000	2,434	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			224.00000	226	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,259.00000	4,231	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			3,195.00000	3,224	23.43	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 14/06/2010 Currency Future	6.00	Put		30.00000	28	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		2,259.00000	2,285	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		94.00000	90	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		327.00000	330	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,162.00000	3,135	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		238.00000	240	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,073.00000	4,045	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		404.00000	408	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,589.00000	2,563	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		292.00000	295	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,477.00000	3,450	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		214.00000	216	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,399.00000	4,371	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		4,226.00000	4,255	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		11.00000	10	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		3,244.00000	3,273	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		29.00000	28	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		2,304.00000	2,330	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		89.00000	85	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,502.00000	1,523	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		287.00000	278	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		391.00000	395	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		2,676.00000	2,650	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		208.00000	210	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,493.00000	4,465	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		4,080.00000	4,109	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		15.00000	14	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		3,097.00000	3,125	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		32.00000	30	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		2,170.00000	2,196	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		105.00000	101	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		1,398.00000	1,419	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		333.00000	324	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		521.00000	527	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		1,955.00000	1,932	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		374.00000	377	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		2,808.00000	2,782	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		199.00000	201	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		4,634.00000	4,606	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		4,032.00000	4,060	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		17.00000	15	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		3,048.00000	3,076	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		33.00000	31	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		2,126.00000	2,152	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		111.00000	107	20.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.65	Call			368.00000	371	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			2,853.00000	2,826	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			266.00000	268	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			3,751.00000	3,723	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			196.00000	198	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			4,681.00000	4,653	31.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.24230		13.16730		21.42	5,310,162.30	401	18,987.00
£ / R On 12/06/2009 Currency Future	13.15	Call			316.00000	338	20.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put			299.00000	245	20.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call			339.00000	363	20.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put			272.00000	221	20.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call			419.00000	450	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put			201.00000	158	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call			513.00000	552	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put			146.00000	110	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call			548.00000	590	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put			130.00000	97	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call			584.00000	628	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put			116.00000	85	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call			698.00000	749	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put			81.00000	57	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			621.00000	667	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			103.00000	75	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			480.00000	517	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			163.00000	124	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call			295.00000	314	21.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put			328.00000	272	21.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			224.00000	236	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			457.00000	393	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			240.00000	253	21.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			422.00000	361	21.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			209.00000	219	22.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			492.00000	427	22.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			113.00000	117	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			846.00000	775	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			171.00000	178	23.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			604.00000	535	23.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			160.00000	165	23.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			643.00000	573	23.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			150.00000	154	23.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			683.00000	612	23.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			124.00000	125	24.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			806.00000	733	24.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			85.00000	90	25.14	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 12/06/2009 Currency Future	14.05	Put			968.00000	898	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			103.00000	109	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			886.00000	817	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			113.00000	117	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			846.00000	775	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			94.00000	99	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			927.00000	857	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			70.00000	74	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,053.00000	982	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			64.00000	67	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,096.00000	1,024	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			58.00000	60	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,140.00000	1,068	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			52.00000	54	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,185.00000	1,112	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			78.00000	82	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,010.00000	939	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			24.00000	25	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,507.00000	1,432	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			13.00000	13	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,746.00000	1,671	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			4.00000	3	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,236.00000	2,161	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			8.00000	8	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,941.00000	1,866	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			11.00000	10	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,843.00000	1,768	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			9.00000	9	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,892.00000	1,817	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			13.00000	13	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,746.00000	1,671	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			42.00000	44	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,275.00000	1,201	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			30.00000	31	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,413.00000	1,339	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			22.00000	22	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,554.00000	1,480	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			17.00000	17	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,650.00000	1,575	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			15.00000	15	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,698.00000	1,623	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			12.00000	12	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,795.00000	1,720	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			24.00000	25	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,507.00000	1,432	25.14	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 12/06/2009 Currency Future	14.75	Call			19.00000	19	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,602.00000	1,527	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			27.00000	28	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,460.00000	1,386	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			27.00000	28	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,460.00000	1,386	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			34.00000	35	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,367.00000	1,293	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			47.00000	49	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,230.00000	1,156	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			38.00000	39	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,321.00000	1,247	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			4.00000	4	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,187.00000	2,112	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			7.00000	7	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,990.00000	1,915	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			4.00000	4	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,187.00000	2,112	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			9.00000	9	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,892.00000	1,817	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			3.00000	3	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,286.00000	2,211	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			6.00000	5	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,088.00000	2,013	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			70.00000	74	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,053.00000	982	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			15.00000	15	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,698.00000	1,623	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			6.00000	6	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,039.00000	1,964	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2.00000	2	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,385.00000	2,310	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	1	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,734.00000	2,658	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,983.00000	2,908	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1.00000	1	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,684.00000	2,609	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2.00000	2	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,485.00000	2,409	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			2.00000	1	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,534.00000	2,459	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2.00000	2	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,435.00000	2,360	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1.00000	1	25.14	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 12/06/2009 Currency Future	15.75	Put			2,584.00000	2,509	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2.00000	2	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,435.00000	2,360	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,183.00000	3,108	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1.00000	1	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,833.00000	2,758	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,933.00000	2,858	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,333.00000	3,258	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,033.00000	2,958	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,233.00000	3,158	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,433.00000	3,358	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,533.00000	3,458	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,583.00000	3,508	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,283.00000	3,208	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,083.00000	3,008	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,633.00000	3,558	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,983.00000	3,908	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,883.00000	3,808	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,333.00000	4,258	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,633.00000	4,558	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,233.00000	5,158	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,833.00000	5,758	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,983.00000	5,908	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,633.00000	5,558	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,183.00000	5,108	25.14	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 12/06/2009 Currency Future	18.25	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,083.00000	5,008	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,583.00000	5,508	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,083.00000	4,008	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,133.00000	3,058	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,634.00000	2,559	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			8.00000	8	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,941.00000	1,866	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			5.00000	5	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,138.00000	2,062	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			4.00000	3	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,236.00000	2,161	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			3.00000	3	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,335.00000	2,260	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			17.00000	17	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,650.00000	1,575	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			5.00000	5	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,138.00000	2,062	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			7.00000	7	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,990.00000	1,915	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2.00000	2	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,385.00000	2,310	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,634.00000	2,559	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	1	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,734.00000	2,658	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2.00000	2	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,485.00000	2,409	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,033.00000	2,958	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	1	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,734.00000	2,658	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,933.00000	2,858	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1.00000	1	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,783.00000	2,708	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,883.00000	2,808	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,233.00000	3,158	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1.00000	1	25.14	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 12/06/2009 Currency Future	16.00	Put			2,833.00000	2,758	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,133.00000	3,058	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,433.00000	3,358	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,633.00000	3,558	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,533.00000	3,458	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,733.00000	3,658	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,833.00000	3,758	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,733.00000	3,658	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,933.00000	3,858	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,383.00000	3,308	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,483.00000	3,408	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,683.00000	3,608	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,783.00000	3,708	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,983.00000	2,908	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,183.00000	3,108	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,683.00000	3,608	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,183.00000	4,108	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,283.00000	4,208	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,383.00000	4,308	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,483.00000	4,408	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,283.00000	5,208	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,383.00000	5,308	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,483.00000	5,408	25.14	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 12/06/2009 Currency Future	18.85	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,683.00000	5,608	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,783.00000	5,708	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,883.00000	5,808	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,683.00000	4,608	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,783.00000	4,708	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,883.00000	4,808	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,983.00000	4,908	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,783.00000	4,708	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,983.00000	4,908	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,283.00000	5,208	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,483.00000	5,408	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,333.00000	5,258	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,433.00000	5,358	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,533.00000	5,458	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,733.00000	5,658	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,933.00000	5,858	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,033.00000	5,958	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,683.00000	5,608	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,883.00000	5,808	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,083.00000	6,008	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,183.00000	6,108	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,283.00000	6,208	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	25.14	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 12/06/2009 Currency Future	19.55	Put		6,383.00000	6,308	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,733.00000	5,658	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		6,133.00000	6,058	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		6,233.00000	6,158	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,233.00000	4,158	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		4,433.00000	4,358	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		4,533.00000	4,458	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,733.00000	4,658	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		4,833.00000	4,758	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		4,933.00000	4,858	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		5,033.00000	4,958	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,933.00000	3,858	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		4,033.00000	3,958	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		4,133.00000	4,058	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,233.00000	4,158	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,733.00000	4,658	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,483.00000	3,408	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,983.00000	3,908	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,883.00000	3,808	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		4,183.00000	4,108	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		4,383.00000	4,308	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		3,283.00000	3,208	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		1.00000	1	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,684.00000	2,609	25.14	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 12/06/2009 Currency Future	14.55	Call			30.00000	31	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,413.00000	1,339	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			141.00000	144	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			723.00000	652	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			85.00000	90	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			968.00000	898	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			132.00000	134	24.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			764.00000	692	24.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			42.00000	44	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,275.00000	1,201	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			195.00000	204	22.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			528.00000	462	22.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			132.00000	134	24.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			764.00000	692	24.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			124.00000	125	24.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			806.00000	733	24.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			47.00000	49	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,230.00000	1,156	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			52.00000	54	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,185.00000	1,112	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			183.00000	191	22.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			566.00000	498	22.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			160.00000	165	23.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			643.00000	573	23.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			183.00000	191	22.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			566.00000	498	22.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			257.00000	272	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			390.00000	330	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			224.00000	236	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			457.00000	393	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			275.00000	292	21.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			358.00000	300	21.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,267.00000	5,342	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,767.00000	3,842	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,267.00000	2,342	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			821.00000	878	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			54.00000	36	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,233.00000	5,158	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,733.00000	6,658	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,717.00000	5,792	20.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	7.45	Put		0.00000	0	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call		4,217.00000	4,292	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put		0.00000	0	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call		2,717.00000	2,792	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put		0.00000	0	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		1,230.00000	1,299	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		13.00000	7	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		5,967.00000	6,042	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,467.00000	4,542	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,967.00000	3,042	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,472.00000	1,545	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		5.00000	2	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		449.00000	483	20.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		181.00000	140	20.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		391.00000	419	20.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		223.00000	177	20.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		779.00000	834	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		62.00000	42	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		364.00000	390	20.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		247.00000	198	20.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		908.00000	968	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		40.00000	26	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		821.00000	878	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		54.00000	36	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		738.00000	791	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		71.00000	49	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		659.00000	707	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		91.00000	65	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		449.00000	483	20.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		181.00000	140	20.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		952.00000	1,014	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		35.00000	22	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		864.00000	923	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		47.00000	31	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		659.00000	707	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		91.00000	65	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		339.00000	363	20.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		272.00000	221	20.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		621.00000	667	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		103.00000	75	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		316.00000	338	20.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		299.00000	245	20.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future			13.45250	13.38160		21.47	13,452.50	1	3,520.00
£ / R On 14/09/2009 Currency Future	13.40	Call		651.00000	679	21.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		670.00000	627	21.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		692.00000	722	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		611.00000	569	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		735.00000	766	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		553.00000	514	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		758.00000	790	20.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		526.00000	488	20.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		831.00000	870	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		450.00000	417	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		860.00000	900	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		429.00000	397	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		890.00000	930	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		408.00000	378	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		983.00000	1,026	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		351.00000	323	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		920.00000	962	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		389.00000	359	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		806.00000	841	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		474.00000	438	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		651.00000	679	21.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		670.00000	627	21.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		577.00000	601	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		795.00000	749	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		594.00000	620	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		763.00000	717	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		559.00000	583	21.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		828.00000	781	21.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		431.00000	448	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,149.00000	1,096	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		512.00000	533	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		930.00000	881	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		483.00000	503	22.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,001.00000	951	22.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		497.00000	518	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		966.00000	915	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		483.00000	503	22.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,001.00000	951	22.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		443.00000	461	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,111.00000	1,059	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		384.00000	404	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,252.00000	1,201	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		399.00000	419	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,217.00000	1,167	23.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.10	Call			431.00000	448	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,149.00000	1,096	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			355.00000	374	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,324.00000	1,271	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			328.00000	346	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,397.00000	1,343	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			316.00000	332	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,434.00000	1,380	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			369.00000	389	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,288.00000	1,236	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			237.00000	250	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,705.00000	1,647	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			191.00000	202	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,909.00000	1,849	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			122.00000	129	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,340.00000	2,276	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			153.00000	162	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,121.00000	2,059	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			167.00000	177	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,036.00000	1,974	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			183.00000	193	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,951.00000	1,891	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			237.00000	250	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,705.00000	1,647	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			291.00000	307	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,509.00000	1,454	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			257.00000	271	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,626.00000	1,569	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			191.00000	202	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,909.00000	1,849	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			208.00000	220	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,827.00000	1,767	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			227.00000	239	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,745.00000	1,687	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			199.00000	211	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,868.00000	1,808	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			217.00000	229	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,786.00000	1,727	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			247.00000	260	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,665.00000	1,608	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			227.00000	239	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,745.00000	1,687	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			160.00000	169	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,078.00000	2,017	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			175.00000	185	23.31	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.20	Put			1,993.00000	1,932	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			268.00000	283	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,587.00000	1,530	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			153.00000	162	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,121.00000	2,059	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			122.00000	129	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,340.00000	2,276	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			140.00000	148	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,208.00000	2,145	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			116.00000	123	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,385.00000	2,320	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			111.00000	117	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,429.00000	2,365	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			133.00000	141	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,252.00000	2,189	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			342.00000	359	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,360.00000	1,307	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			101.00000	107	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,519.00000	2,454	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			279.00000	294	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,548.00000	1,492	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			247.00000	260	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,665.00000	1,608	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			146.00000	155	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,165.00000	2,102	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			369.00000	389	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,288.00000	1,236	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			456.00000	475	22.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,074.00000	1,022	22.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			469.00000	489	22.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,038.00000	986	22.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			415.00000	436	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,183.00000	1,133	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			303.00000	319	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,471.00000	1,417	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			160.00000	169	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,078.00000	2,017	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			92.00000	97	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,610.00000	2,545	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			146.00000	155	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,165.00000	2,102	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			101.00000	107	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,519.00000	2,454	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			92.00000	97	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,610.00000	2,545	23.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.00	Call			83.00000	88	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,702.00000	2,636	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			75.00000	80	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,794.00000	2,727	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			199.00000	211	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,868.00000	1,808	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			127.00000	135	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,296.00000	2,232	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			106.00000	112	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,474.00000	2,409	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			127.00000	135	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,296.00000	2,232	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			96.00000	102	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,565.00000	2,499	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			87.00000	93	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,656.00000	2,590	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			79.00000	84	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,748.00000	2,681	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			342.00000	359	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,360.00000	1,307	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			62.00000	66	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,980.00000	2,913	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			415.00000	436	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,183.00000	1,133	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			279.00000	294	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,548.00000	1,492	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			183.00000	193	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,951.00000	1,891	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			291.00000	307	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,509.00000	1,454	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			527.00000	549	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			896.00000	847	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			497.00000	518	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			966.00000	915	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			443.00000	461	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,111.00000	1,059	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			303.00000	319	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,471.00000	1,417	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			512.00000	533	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			930.00000	881	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			543.00000	566	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			861.00000	813	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			355.00000	374	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,324.00000	1,271	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			613.00000	639	21.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.50	Put		731.00000	686	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		577.00000	601	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		795.00000	749	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		632.00000	659	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		700.00000	656	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		5,282.00000	5,353	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	0	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,783.00000	3,853	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		1.00000	1	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		2,317.00000	2,383	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		35.00000	30	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		1,081.00000	1,127	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		299.00000	274	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		27.00000	29	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		3,745.00000	3,676	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		5.00000	5	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,223.00000	5,153	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		1.00000	1	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		6,719.00000	6,648	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,732.00000	5,803	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		4,232.00000	4,303	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,746.00000	2,815	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		14.00000	12	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,408.00000	1,461	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		176.00000	159	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		43.00000	46	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,312.00000	3,243	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		8.00000	9	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,777.00000	4,706	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		1.00000	1	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,270.00000	6,199	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,982.00000	6,053	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,482.00000	4,553	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,990.00000	3,059	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		8.00000	7	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,608.00000	1,665	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		126.00000	113	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		56.00000	59	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,074.00000	3,007	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		11.00000	12	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,529.00000	4,459	23.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.40	Call		2.00000	2	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,020.00000	5,949	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		781.00000	815	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		500.00000	462	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		1,048.00000	1,093	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		316.00000	290	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		713.00000	743	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		581.00000	541	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		671.00000	700	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		640.00000	598	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,150.00000	1,197	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		268.00000	245	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		1,015.00000	1,059	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		333.00000	306	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		951.00000	993	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		370.00000	341	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		781.00000	815	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		500.00000	462	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,185.00000	1,233	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		253.00000	231	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,115.00000	1,162	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		283.00000	259	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		920.00000	962	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		389.00000	359	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		890.00000	930	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		408.00000	378	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.65960	13.58400		21.60	341,490.00	25	1,426.00
£ / R On 14/12/2009 Currency Future	13.60	Call		880.00000	916	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		896.00000	857	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		920.00000	957	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		836.00000	798	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		960.00000	999	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		776.00000	739	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		980.00000	1,020	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		746.00000	710	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,046.00000	1,092	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		662.00000	632	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,073.00000	1,120	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		639.00000	610	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,101.00000	1,148	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		617.00000	589	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,187.00000	1,237	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		553.00000	527	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,158.00000	1,207	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		574.00000	547	20.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.60	Call			880.00000	916	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			896.00000	857	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			806.00000	840	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,022.00000	980	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			842.00000	877	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			958.00000	917	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			789.00000	822	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,055.00000	1,012	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			628.00000	659	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,344.00000	1,300	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			740.00000	771	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,156.00000	1,111	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			720.00000	755	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,186.00000	1,145	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			720.00000	755	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,186.00000	1,145	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			701.00000	735	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,217.00000	1,175	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			646.00000	678	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,312.00000	1,268	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			577.00000	607	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,443.00000	1,397	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			611.00000	641	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,377.00000	1,332	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			594.00000	624	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,410.00000	1,364	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			561.00000	590	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,477.00000	1,430	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			444.00000	469	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,760.00000	1,709	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			458.00000	483	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,724.00000	1,673	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			530.00000	558	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,546.00000	1,498	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			500.00000	527	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,616.00000	1,567	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			472.00000	497	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,688.00000	1,638	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			419.00000	442	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,835.00000	1,783	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			394.00000	417	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,910.00000	1,857	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			371.00000	392	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,987.00000	1,933	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			289.00000	306	22.37	0.00	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	15.60	Put			2,305.00000	2,247	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			701.00000	735	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,217.00000	1,175	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			664.00000	696	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,280.00000	1,237	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			772.00000	804	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,088.00000	1,045	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			530.00000	558	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,546.00000	1,498	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			682.00000	715	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,248.00000	1,206	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			545.00000	574	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,511.00000	1,464	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			515.00000	542	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,581.00000	1,532	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			486.00000	512	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,652.00000	1,602	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			382.00000	404	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,948.00000	1,895	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			789.00000	822	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,055.00000	1,012	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			756.00000	787	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,122.00000	1,078	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			682.00000	715	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,248.00000	1,206	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			545.00000	574	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,511.00000	1,464	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			431.00000	455	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,797.00000	1,746	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			515.00000	542	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,581.00000	1,532	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			406.00000	429	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,872.00000	1,820	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			772.00000	804	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,088.00000	1,045	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			594.00000	624	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,410.00000	1,364	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			444.00000	469	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,760.00000	1,709	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			861.00000	896	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			927.00000	887	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			824.00000	858	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			990.00000	949	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			611.00000	641	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,377.00000	1,332	22.37	0.00	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	8.30	Call			5,284.00000	5,360	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,797.00000	3,871	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			13.00000	11	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,400.00000	2,468	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			116.00000	108	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,277.00000	1,329	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			493.00000	470	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			254.00000	270	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,470.00000	2,410	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			90.00000	97	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,806.00000	3,737	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			29.00000	31	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,245.00000	5,172	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			8.00000	9	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,724.00000	6,650	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,734.00000	5,810	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,239.00000	4,314	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			5.00000	5	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,800.00000	2,870	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			66.00000	61	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,574.00000	1,632	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			340.00000	322	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			338.00000	358	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,104.00000	2,048	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			125.00000	134	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,391.00000	3,324	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			41.00000	44	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,807.00000	4,735	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			12.00000	14	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,278.00000	6,204	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,984.00000	6,060	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,487.00000	4,562	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			3.00000	3	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,030.00000	3,102	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			46.00000	43	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,755.00000	1,815	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			271.00000	256	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			148.00000	159	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,164.00000	3,099	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			50.00000	54	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,566.00000	4,494	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			15.00000	17	22.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.60	Put		6,031.00000	5,957	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		1,001.00000	1,042	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		717.00000	682	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		960.00000	999	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		776.00000	739	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,217.00000	1,267	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		533.00000	507	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,405.00000	1,459	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		421.00000	399	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,340.00000	1,393	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		456.00000	434	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,217.00000	1,267	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		533.00000	507	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,309.00000	1,361	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		475.00000	451	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,247.00000	1,298	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		513.00000	488	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,129.00000	1,177	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		595.00000	568	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		1,023.00000	1,064	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		689.00000	655	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		940.00000	978	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		806.00000	769	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		900.00000	937	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		866.00000	827	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		0.00000	771	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		0.00000	1,111	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.65730	13.58270		21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		0.00000	1,072	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		0.00000	1,015	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,077.00000	1,112	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		994.00000	955	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,138.00000	4,205	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		55.00000	48	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,172.00000	3,241	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		89.00000	84	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,299.00000	2,360	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		217.00000	203	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,572.00000	1,625	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		490.00000	467	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		751.00000	777	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,668.00000	1,620	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		544.00000	562	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,461.00000	2,405	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		404.00000	417	25.82	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 15/03/2010 Currency Future	16.50	Put		3,321.00000	3,259	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		301.00000	311	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,219.00000	4,154	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		0.00000	4,112	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		0.00000	54	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		0.00000	3,145	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		0.00000	87	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		0.00000	2,279	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		0.00000	222	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		0.00000	1,560	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		0.00000	503	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		0.00000	751	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		0.00000	1,694	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		0.00000	545	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		0.00000	2,488	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		0.00000	405	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		0.00000	3,348	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		0.00000	303	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		0.00000	4,245	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.05830	13.97630		21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,236.00000	1,278	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,260.00000	1,219	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,274.00000	1,316	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,197.00000	1,157	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,331.00000	1,375	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,105.00000	1,067	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,435.00000	1,482	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		959.00000	923	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,457.00000	1,504	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		931.00000	896	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,548.00000	1,598	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		822.00000	790	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,502.00000	1,550	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		876.00000	842	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,312.00000	1,355	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,135.00000	1,097	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,274.00000	1,316	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,197.00000	1,157	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,200.00000	1,241	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,323.00000	1,282	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,182.00000	1,222	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,355.00000	1,314	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		1,035.00000	1,072	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,659.00000	1,613	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,114.00000	1,152	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 14/06/2010 Currency Future	14.35	Put		1,487.00000	1,444	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,479.00000	1,527	20.63	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		903.00000	869	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		488.00000	506	26.27	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,012.00000	3,948	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,255.00000	1,297	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,229.00000	1,188	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,077.00000	2,138	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		450.00000	430	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,757.00000	1,816	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		631.00000	608	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,292.00000	1,335	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,166.00000	1,127	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		838.00000	869	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,212.00000	2,160	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		649.00000	672	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,022.00000	2,964	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		506.00000	525	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,880.00000	3,817	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		397.00000	411	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,770.00000	4,703	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,110.00000	2,172	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		434.00000	414	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,787.00000	1,847	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		611.00000	588	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,525.00000	1,574	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		849.00000	815	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,130.00000	1,169	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,454.00000	1,411	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		850.00000	880	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,173.00000	2,122	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		657.00000	680	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,980.00000	2,922	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		513.00000	531	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,836.00000	3,773	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		401.00000	416	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,725.00000	4,658	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,389.00000	5,469	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		13.00000	11	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,958.00000	4,034	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		82.00000	75	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,634.00000	2,704	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		257.00000	246	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,621.00000	1,672	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		745.00000	714	20.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.10	Call			690.00000	715	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,813.00000	2,756	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			476.00000	494	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,100.00000	4,036	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			311.00000	326	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,434.00000	5,368	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			185.00000	195	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,808.00000	6,737	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,832.00000	5,913	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			6.00000	5	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,378.00000	4,454	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			52.00000	46	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			3,007.00000	3,080	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			181.00000	172	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,880.00000	1,941	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			554.00000	532	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			774.00000	802	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,447.00000	2,393	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			531.00000	551	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,705.00000	3,643	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			362.00000	379	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,036.00000	4,971	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			216.00000	228	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,390.00000	6,320	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,080.00000	6,162	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			4.00000	3	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,615.00000	4,692	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			39.00000	34	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,224.00000	3,300	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			147.00000	141	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,043.00000	2,104	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			467.00000	446	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			827.00000	857	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,251.00000	2,199	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			565.00000	586	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,489.00000	3,428	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			392.00000	406	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,816.00000	4,748	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			236.00000	248	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,160.00000	6,090	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,520.00000	4,596	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			44.00000	38	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,587.00000	3,662	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			111.00000	104	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,715.00000	2,786	19.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.50	Put		239.00000	227	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,977.00000	2,038	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		500.00000	479	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		1,066.00000	1,103	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,589.00000	1,545	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		805.00000	834	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,329.00000	2,276	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		625.00000	648	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,149.00000	3,090	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,679.00000	3,755	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		103.00000	96	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,797.00000	2,869	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		221.00000	210	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		1,097.00000	1,136	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,521.00000	1,477	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		641.00000	664	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,064.00000	3,006	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		501.00000	519	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,924.00000	3,860	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,662.00000	4,740	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		36.00000	32	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,725.00000	3,801	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		99.00000	93	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,839.00000	2,910	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		212.00000	202	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		482.00000	500	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,056.00000	3,992	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		991.00000	1,026	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,765.00000	1,718	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		754.00000	781	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,528.00000	2,473	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		586.00000	609	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,360.00000	3,300	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		459.00000	476	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,232.00000	4,168	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		923.00000	956	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,947.00000	1,898	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		707.00000	733	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,731.00000	2,674	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		551.00000	572	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,575.00000	3,513	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		431.00000	447	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,455.00000	4,389	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,285.00000	4,360	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		58.00000	52	21.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.75	Call		3,359.00000	3,435	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		133.00000	126	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,514.00000	2,583	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		288.00000	275	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,818.00000	1,878	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		592.00000	569	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		861.00000	892	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,135.00000	2,084	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		665.00000	689	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,938.00000	2,880	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		519.00000	538	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,792.00000	3,729	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		406.00000	421	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,680.00000	4,613	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,145.00000	4,220	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		69.00000	61	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,397.00000	2,465	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		321.00000	307	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,727.00000	1,786	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		651.00000	628	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		0.00000	4,173	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		0.00000	65	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		0.00000	3,255	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		0.00000	147	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		0.00000	2,426	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		0.00000	318	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		0.00000	1,756	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		0.00000	648	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		0.00000	845	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		0.00000	2,237	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		0.00000	656	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		0.00000	3,048	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		0.00000	512	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		0.00000	3,904	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		0.00000	402	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		0.00000	4,793	27.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.67180	11.73250		20.67	2,684,514.00	230	24,033.00
€ / R On 12/06/2009 Currency Future	11.75	Call		253.00000	222	21.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		270.00000	300	21.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		298.00000	263	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		215.00000	241	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		324.00000	286	20.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		191.00000	214	20.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		351.00000	311	20.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.55	Put			169.00000	189	20.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call			483.00000	433	19.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			100.00000	112	19.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call			520.00000	469	19.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put			87.00000	97	19.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call			597.00000	543	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			65.00000	72	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call			448.00000	400	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put			115.00000	128	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call			414.00000	368	19.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put			131.00000	146	19.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			233.00000	205	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			301.00000	333	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			215.00000	189	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			333.00000	367	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			215.00000	189	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			333.00000	367	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			184.00000	161	22.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			401.00000	439	22.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			110.00000	88	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			627.00000	666	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			146.00000	123	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			513.00000	552	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			146.00000	123	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			513.00000	552	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			98.00000	78	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			666.00000	707	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			122.00000	99	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			590.00000	627	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			88.00000	70	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			706.00000	748	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			79.00000	62	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			746.00000	790	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			70.00000	54	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			788.00000	832	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			49.00000	37	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			916.00000	965	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			29.00000	21	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,096.00000	1,149	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			17.00000	11	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,284.00000	1,340	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			19.00000	13	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,237.00000	1,292	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			7.00000	4	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,574.00000	1,632	23.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.35	Call			6.00000	4	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,623.00000	1,682	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			8.00000	5	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,525.00000	1,583	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			9.00000	6	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,477.00000	1,534	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			11.00000	7	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,428.00000	1,485	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			11.00000	7	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,428.00000	1,485	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			14.00000	10	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,332.00000	1,388	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			3.00000	2	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,771.00000	1,830	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			2.00000	1	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,920.00000	1,979	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			2.00000	1	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,969.00000	2,029	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			5.00000	3	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,672.00000	1,731	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			6.00000	4	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,623.00000	1,682	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			14.00000	10	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,332.00000	1,388	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			25.00000	18	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,143.00000	1,196	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			12.00000	8	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,380.00000	1,437	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			22.00000	16	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,190.00000	1,244	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			4.00000	3	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,722.00000	1,781	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			2.00000	1	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,920.00000	1,979	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			2.00000	1	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,969.00000	2,029	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1.00000	1	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,069.00000	2,129	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,168.00000	2,229	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			2.00000	1	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,870.00000	1,930	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			7.00000	4	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,574.00000	1,632	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			3.00000	2	23.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.55	Put			1,820.00000	1,880	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,218.00000	2,279	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,268.00000	2,329	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,368.00000	2,428	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,918.00000	2,978	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,968.00000	3,028	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,618.00000	2,678	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,418.00000	2,478	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1.00000	1	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,119.00000	2,179	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			2.00000	1	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,870.00000	1,930	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			3.00000	2	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,820.00000	1,880	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1.00000	1	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,069.00000	2,129	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			5.00000	3	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,672.00000	1,731	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,368.00000	2,428	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,768.00000	2,828	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,168.00000	3,228	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,468.00000	3,528	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,568.00000	2,628	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,468.00000	2,528	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			22.00000	16	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,190.00000	1,244	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			33.00000	24	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,051.00000	1,102	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			98.00000	78	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			666.00000	707	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			88.00000	70	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			706.00000	748	23.24	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.55	Call			55.00000	42	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			873.00000	920	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			62.00000	48	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			830.00000	876	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			43.00000	32	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			960.00000	1,010	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			157.00000	137	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			475.00000	515	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			135.00000	111	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			553.00000	589	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			275.00000	242	20.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			242.00000	270	20.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			199.00000	174	22.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			366.00000	402	22.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			170.00000	148	22.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			437.00000	477	22.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			55.00000	42	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			873.00000	920	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			38.00000	28	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,005.00000	1,056	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			157.00000	137	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			475.00000	515	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			135.00000	111	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			553.00000	589	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			298.00000	263	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			215.00000	241	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			43.00000	32	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			960.00000	1,010	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			25.00000	18	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,143.00000	1,196	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			49.00000	37	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			916.00000	965	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			79.00000	62	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			746.00000	790	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			29.00000	21	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,096.00000	1,149	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1.00000	1	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,019.00000	2,079	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,168.00000	2,229	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,518.00000	2,578	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,718.00000	2,778	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	23.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.55	Put			2,818.00000	2,878	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,018.00000	3,078	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,118.00000	3,178	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,218.00000	3,278	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,318.00000	3,378	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,668.00000	2,728	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,868.00000	2,928	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,568.00000	2,628	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,668.00000	2,728	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,868.00000	2,928	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,068.00000	3,128	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,268.00000	3,328	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,368.00000	3,428	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,568.00000	3,628	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,668.00000	3,728	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,768.00000	3,828	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,868.00000	3,928	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,068.00000	3,128	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,168.00000	3,228	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,568.00000	3,628	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,318.00000	2,378	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			12.00000	8	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,380.00000	1,437	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,318.00000	2,378	23.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,418.00000	2,478	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,468.00000	2,528	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,483.00000	5,422	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,983.00000	3,922	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,483.00000	2,422	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			995.00000	936	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			13.00000	14	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,518.00000	3,578	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,018.00000	5,078	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,518.00000	6,578	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,833.00000	5,772	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,333.00000	4,272	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,833.00000	2,772	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,335.00000	1,274	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			2.00000	3	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			4,668.00000	4,728	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,168.00000	6,228	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,932.00000	5,872	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,432.00000	4,372	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,933.00000	2,872	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,434.00000	1,373	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put			1.00000	1	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			4,568.00000	4,628	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put			6,068.00000	6,128	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call			382.00000	338	20.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put			149.00000	167	20.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			324.00000	286	20.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.60	Put		191.00000	214	20.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		722.00000	666	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		40.00000	44	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		638.00000	583	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		56.00000	61	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		558.00000	505	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		76.00000	83	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		766.00000	709	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		34.00000	37	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		680.00000	624	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		47.00000	52	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		856.00000	797	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		23.00000	25	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		680.00000	624	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		47.00000	52	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		638.00000	583	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		56.00000	61	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		483.00000	433	19.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		100.00000	112	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.85410	11.91960		20.92	5,927,050.00	500	5,114.00
€ / R On 14/09/2009 Currency Future	11.90	Call		575.00000	547	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		556.00000	593	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		595.00000	567	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		525.00000	562	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		615.00000	586	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		496.00000	532	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		659.00000	628	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		439.00000	474	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		761.00000	723	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		341.00000	369	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		854.00000	811	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		285.00000	307	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		734.00000	697	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		364.00000	393	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		683.00000	650	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		413.00000	446	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		537.00000	511	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		617.00000	657	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		556.00000	528	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		586.00000	624	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		519.00000	493	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		649.00000	689	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		501.00000	477	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		681.00000	723	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		402.00000	379	22.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.40	Put			882.00000	924	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			439.00000	414	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			819.00000	859	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			453.00000	432	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			784.00000	828	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			385.00000	362	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			915.00000	958	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			368.00000	346	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			948.00000	992	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			336.00000	316	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,016.00000	1,061	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			321.00000	301	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,051.00000	1,097	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			279.00000	261	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,159.00000	1,207	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			230.00000	215	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,310.00000	1,360	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			188.00000	175	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,468.00000	1,521	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			198.00000	184	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,428.00000	1,480	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			198.00000	184	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,428.00000	1,480	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			137.00000	127	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,718.00000	1,773	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			130.00000	121	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,760.00000	1,816	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			145.00000	134	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,675.00000	1,730	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			153.00000	142	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,633.00000	1,688	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			161.00000	150	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,591.00000	1,645	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			161.00000	150	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,591.00000	1,645	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			178.00000	166	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,509.00000	1,562	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			110.00000	102	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,891.00000	1,948	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			93.00000	86	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,024.00000	2,082	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			88.00000	81	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,069.00000	2,127	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			123.00000	114	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,803.00000	1,860	22.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.30	Call			169.00000	158	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,550.00000	1,604	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			169.00000	158	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,550.00000	1,604	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			153.00000	142	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,633.00000	1,688	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			219.00000	204	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,349.00000	1,400	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			104.00000	97	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,935.00000	1,992	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			117.00000	108	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,847.00000	1,904	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			88.00000	81	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,069.00000	2,127	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			83.00000	77	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,114.00000	2,173	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			79.00000	73	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,159.00000	2,218	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			70.00000	64	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,250.00000	2,310	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			99.00000	91	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,979.00000	2,037	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			208.00000	194	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,388.00000	1,440	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			62.00000	57	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,343.00000	2,403	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			28.00000	25	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,958.00000	3,021	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			99.00000	91	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,979.00000	2,037	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			70.00000	64	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,250.00000	2,310	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			55.00000	51	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,436.00000	2,497	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			49.00000	45	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,529.00000	2,591	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			43.00000	40	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,624.00000	2,686	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			38.00000	35	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,719.00000	2,781	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			123.00000	114	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,803.00000	1,860	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			55.00000	51	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,436.00000	2,497	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			49.00000	45	22.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.40	Put		2,529.00000	2,591	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		306.00000	287	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,087.00000	1,133	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		279.00000	261	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,159.00000	1,207	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		253.00000	237	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,234.00000	1,283	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		130.00000	121	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,760.00000	1,816	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		74.00000	68	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,205.00000	2,264	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		66.00000	61	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,296.00000	2,357	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		59.00000	54	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,389.00000	2,450	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		208.00000	194	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,388.00000	1,440	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		253.00000	237	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,234.00000	1,283	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		266.00000	249	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,196.00000	1,245	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		241.00000	225	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,272.00000	1,321	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		93.00000	86	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,024.00000	2,082	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		219.00000	204	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,349.00000	1,400	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		117.00000	108	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,847.00000	1,904	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		292.00000	274	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,123.00000	1,170	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		336.00000	316	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,016.00000	1,061	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		420.00000	396	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		850.00000	892	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		352.00000	330	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		982.00000	1,026	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		485.00000	461	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		715.00000	757	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		420.00000	396	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		850.00000	892	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		266.00000	249	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,196.00000	1,245	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		501.00000	477	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		681.00000	723	21.71	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 14/09/2009 Currency Future	12.20	Call			469.00000	446	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			749.00000	792	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			485.00000	461	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			715.00000	757	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			321.00000	301	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,051.00000	1,097	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,520.00000	5,454	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			4,020.00000	3,954	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,527.00000	2,463	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			7.00000	9	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			1,174.00000	1,123	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			155.00000	169	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			13.00000	12	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,494.00000	3,558	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			2.00000	1	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			4,982.00000	5,047	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,481.00000	6,546	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,820.00000	5,754	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			4,320.00000	4,254	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,823.00000	2,758	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			3.00000	4	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,416.00000	1,360	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			96.00000	106	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			20.00000	18	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,201.00000	3,264	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			2.00000	2	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			4,683.00000	4,748	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,181.00000	6,246	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,970.00000	5,904	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,470.00000	4,404	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,972.00000	2,906	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			2.00000	2	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,544.00000	1,486	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			74.00000	82	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			24.00000	22	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,055.00000	3,118	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			3.00000	3	22.22	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	16.45	Put		4,533.00000	4,599	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,031.00000	6,096	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		707.00000	673	20.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		388.00000	419	20.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		921.00000	875	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		251.00000	271	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		791.00000	749	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		322.00000	345	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		637.00000	607	20.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		467.00000	503	20.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		1,025.00000	977	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		206.00000	223	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		955.00000	908	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		235.00000	254	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		887.00000	843	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		268.00000	289	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		822.00000	780	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		303.00000	326	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		822.00000	780	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		303.00000	326	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		575.00000	547	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		556.00000	593	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		707.00000	673	20.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		388.00000	419	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.03400	12.09800		21.10	0.00	0	2,145.00
€ / R On 14/12/2009 Currency Future	12.10	Call		775.00000	742	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		777.00000	808	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		815.00000	780	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		717.00000	746	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		837.00000	800	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		689.00000	716	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		858.00000	821	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		660.00000	687	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		951.00000	911	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		553.00000	577	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		976.00000	935	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		528.00000	551	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		1,027.00000	984	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		479.00000	500	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		903.00000	865	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		605.00000	631	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		756.00000	724	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		808.00000	840	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		738.00000	707	21.48	0.00	0	12,295.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.20	Put		840.00000	873	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		720.00000	690	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		872.00000	906	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		625.00000	598	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,077.00000	1,114	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		655.00000	627	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,007.00000	1,043	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		671.00000	642	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		973.00000	1,008	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		597.00000	571	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,149.00000	1,187	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		583.00000	559	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,185.00000	1,225	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		261.00000	248	26.88	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,763.00000	2,814	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		570.00000	546	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,222.00000	1,262	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		558.00000	534	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,260.00000	1,300	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		510.00000	488	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,412.00000	1,454	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		467.00000	447	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,569.00000	1,613	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		429.00000	410	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,731.00000	1,776	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		448.00000	428	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,650.00000	1,694	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		438.00000	419	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,690.00000	1,735	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		438.00000	419	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,690.00000	1,735	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		387.00000	370	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,939.00000	1,986	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		379.00000	362	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,981.00000	2,028	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		395.00000	377	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,897.00000	1,943	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		403.00000	385	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,855.00000	1,901	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		411.00000	393	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,813.00000	1,859	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		403.00000	385	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,855.00000	1,901	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		420.00000	402	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,772.00000	1,818	24.59	0.00	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	13.85	Call			357.00000	341	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,109.00000	2,157	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			457.00000	438	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,609.00000	1,654	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			235.00000	223	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			2,987.00000	3,039	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			372.00000	355	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,024.00000	2,071	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			344.00000	328	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,196.00000	2,244	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			331.00000	315	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,283.00000	2,331	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			317.00000	302	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,369.00000	2,418	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			304.00000	288	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,456.00000	2,504	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			448.00000	428	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,650.00000	1,694	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			429.00000	410	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,731.00000	1,776	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			364.00000	348	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,066.00000	2,114	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			350.00000	334	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,152.00000	2,200	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			337.00000	322	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,239.00000	2,288	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			499.00000	478	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,451.00000	1,494	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			478.00000	457	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,530.00000	1,573	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			387.00000	370	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,939.00000	1,986	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			478.00000	457	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,530.00000	1,573	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			357.00000	341	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,109.00000	2,157	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			488.00000	467	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,490.00000	1,533	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			364.00000	348	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,066.00000	2,114	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			350.00000	334	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,152.00000	2,200	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			325.00000	308	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,327.00000	2,374	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			331.00000	315	26.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.05	Put			2,283.00000	2,331	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			521.00000	499	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,373.00000	1,415	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			533.00000	510	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,335.00000	1,376	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			488.00000	467	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,490.00000	1,533	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			395.00000	377	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,897.00000	1,943	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			533.00000	510	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,335.00000	1,376	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			545.00000	522	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,297.00000	1,338	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			499.00000	478	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,451.00000	1,494	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			640.00000	613	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,042.00000	1,079	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			611.00000	585	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,113.00000	1,151	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			687.00000	658	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			939.00000	974	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			597.00000	571	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,149.00000	1,187	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			703.00000	673	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			905.00000	939	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			671.00000	642	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			973.00000	1,008	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			611.00000	585	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,113.00000	1,151	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,610.00000	1,555	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			162.00000	171	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,257.00000	1,208	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			309.00000	324	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			256.00000	242	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,808.00000	2,858	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,768.00000	1,711	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			120.00000	127	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,390.00000	1,338	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			242.00000	254	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			1,080.00000	1,036	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			432.00000	452	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			245.00000	232	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			2,897.00000	2,948	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,593.00000	2,528	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			45.00000	44	19.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.05	Call			1,322.00000	1,270	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			274.00000	286	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			175.00000	164	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,627.00000	3,680	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			80.00000	74	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,032.00000	5,090	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			32.00000	29	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,484.00000	6,545	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,884.00000	2,820	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			36.00000	36	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,535.00000	1,480	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			187.00000	196	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			199.00000	188	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,351.00000	3,404	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			95.00000	88	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			4,747.00000	4,804	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			39.00000	35	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,191.00000	6,251	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			738.00000	707	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			840.00000	873	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			3,031.00000	2,966	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			33.00000	32	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,649.00000	1,593	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			151.00000	159	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			212.00000	200	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,214.00000	3,266	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			104.00000	96	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,606.00000	4,662	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			43.00000	39	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,045.00000	6,105	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			927.00000	888	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			579.00000	604	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			881.00000	843	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			633.00000	659	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			795.00000	760	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			747.00000	776	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			4,306.00000	4,242	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			8.00000	8	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			3,323.00000	3,259	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			25.00000	25	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			2,351.00000	2,287	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			53.00000	53	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,498.00000	1,444	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			200.00000	210	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			240.00000	227	27.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.80	Put		2,942.00000	2,993	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		157.00000	148	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		3,859.00000	3,914	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		4,405.00000	4,341	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		7.00000	7	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		3,421.00000	3,357	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		23.00000	23	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,448.00000	2,384	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		50.00000	50	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,572.00000	1,517	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		174.00000	183	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		250.00000	237	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		2,852.00000	2,903	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		164.00000	154	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		3,766.00000	3,820	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		4,454.00000	4,390	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		6.00000	6	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,470.00000	3,406	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		22.00000	22	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,496.00000	2,432	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		48.00000	48	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		167.00000	158	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		3,719.00000	3,774	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		4,208.00000	4,144	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		10.00000	10	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		3,226.00000	3,161	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		28.00000	27	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		2,255.00000	2,191	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		57.00000	57	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,426.00000	1,373	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		228.00000	239	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		230.00000	218	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,032.00000	3,084	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		151.00000	142	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		3,953.00000	4,008	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		4,110.00000	4,046	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		12.00000	12	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		3,128.00000	3,064	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		30.00000	30	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		2,160.00000	2,096	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		62.00000	62	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,356.00000	1,304	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		258.00000	270	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		221.00000	209	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,123.00000	3,175	27.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.00	Call			145.00000	136	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,047.00000	4,102	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			4,012.00000	3,948	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			14.00000	14	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			2,064.00000	2,005	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			66.00000	71	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			1,288.00000	1,239	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			290.00000	305	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			139.00000	129	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,141.00000	4,195	28.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.21680		12.27870		21.06	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	12.25	Call			964.00000	920	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			936.00000	953	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			1,023.00000	977	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			845.00000	860	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			4,056.00000	3,992	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			27.00000	25	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			3,075.00000	3,012	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			46.00000	46	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			2,173.00000	2,110	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			145.00000	143	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,441.00000	1,386	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			413.00000	419	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			664.00000	631	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,635.00000	1,664	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			479.00000	454	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,450.00000	2,487	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			347.00000	326	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,318.00000	3,359	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			252.00000	234	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,223.00000	4,267	28.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			247.13300		247.33200		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			292.30800		293.44000		0.00	0.00	0	551.00
ALBI On 05/11/2009 Index Future			297.86800		299.02100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.33700		125.62200		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			127.72000		128.00900		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			294.11800		295.26300		0.00	0.00	0	146.00
GOVI On 05/11/2009 jGovi			299.64450		300.80900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ILBI On 06/08/2009 Index Future			355.33500		356.69600		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			362.21500		363.58900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.77400		7.75700		27.43	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.90900		8.84800		27.43	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.53500		8.49100		27.43	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.93700		8.88300		27.43	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.01500		8.94500		27.43	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.08300		9.01900		27.43	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.04400		8.98400		27.43	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.04600		7.02800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.90300		6.87200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.67000		7.64800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.65500		8.59600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.89500		8.82900		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.22600		9.22400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.50300		8.49500		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			8.02300		8.01500		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			8.51500		8.51200		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			8.10700		8.10600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.86200		7.86100		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			8.26700		8.26800		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			8.01700		8.02100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			282.32000		283.38300		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			287.68600		288.76700		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.03000		5.91400		1.96	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future	9.75	Call			3,956.00000	3,833	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			2.00000	3	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,205.00000	4,082	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1.00000	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			1,262.00000	1,260	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			41.00000	39	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.37100		8.27600		10.10	0.00	0	9,773.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,908.00000	5,468	10.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			758.00000	833	10.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.42000		8.32000		10.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			1,693.00000	1,507	9.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,075.00000	6,411	9.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.48200		8.37600		10.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			2,886.00000	2,656	9.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,074.00000	6,375	9.75	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.82600		8.76500		22.00	0.00	0	12,602.00
R186 On 06/08/2009 Bond Future	9.00	Call			6,110.00000	5,673	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,831.00000	3,992	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			902.00000	766	21.35	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,432.00000	14,895	21.35	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.85400		8.79100		21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			6,781.00000	6,407	21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			7,181.00000	7,419	21.27	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			2,956.00000	2,729	20.74	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,802.00000	14,187	20.74	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			8,029.00000	7,622	21.49	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,020.00000	6,224	21.49	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			2,292.00000	2,101	20.64	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,967.00000	16,388	20.64	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.88600		8.82100		22.73	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			6,461.00000	6,143	22.38	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,164.00000	12,469	22.38	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.47400		8.39000		10.17	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			4,322.00000	4,020	10.57	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			716.00000	773	10.57	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.51100		8.42200		9.54	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			1,229.00000	1,104	9.35	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,118.00000	5,359	9.35	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.55800		8.46300		9.83	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,813.00000	1,672	9.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 04/02/2010 Bond Future	7.50	Put			5,705.00000	5,939	9.63	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.77900		8.68600		14.22	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			4,596.00000	4,198	14.64	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,482.00000	1,607	14.64	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.82100		8.72400		14.14	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			1,331.00000	1,178	13.79	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,374.00000	8,753	13.79	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.87100		8.77000		14.25	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			3,484.00000	3,234	14.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,603.00000	6,893	14.09	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.79000		8.69700		16.16	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			4,952.00000	4,520	16.64	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,637.00000	1,773	16.64	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.82600		8.73000		15.49	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,450.00000	1,285	15.10	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,234.00000	9,644	15.10	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.86800		8.76800		16.32	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			3,838.00000	3,563	16.13	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,261.00000	7,574	16.13	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.46800		8.38300		8.91	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,618.00000	3,364	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			588.00000	636	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			219.00000	174	8.69	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,303.00000	5,561	8.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.50600		8.41600		8.29	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			1,016.00000	912	8.13	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,190.00000	4,391	8.13	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.55800		8.46200		8.42	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			1,475.00000	1,359	8.25	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,637.00000	4,830	8.25	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.92400		8.83100		18.06	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			4,556.00000	4,136	18.42	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,988.00000	2,146	18.42	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.96000		8.86400		17.37	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			1,361.00000	1,204	16.94	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,284.00000	10,714	16.94	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.00200		8.90300		18.35	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			3,832.00000	3,559	18.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,892.00000	8,214	18.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 06/08/2009 Bond Future			9.04100		8.94400		19.18	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			4,245.00000	3,820	19.56	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,323.00000	2,513	19.56	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.11300		9.01800		19.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,544.00000	1,372	18.73	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,010.00000	10,430	18.73	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.21800		9.12400		19.57	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			4,031.00000	3,760	19.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,977.00000	8,280	19.38	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.31200		8.28100		27.15	0.00	0	4,513.00
R209 On 06/08/2009 Bond Future	8.00	Call			3,047.00000	2,858	26.95	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,581.00000	5,664	26.95	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			6,409.00000	6,157	27.69	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,458.00000	2,477	27.69	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.32200		8.29100		27.43	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			2,405.00000	2,285	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,450.00000	12,601	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			13,124.00000	12,868	29.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,867.00000	1,882	29.08	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			1,823.00000	1,723	26.61	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,586.00000	14,756	26.61	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.33500		8.30300		28.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			4,690.00000	4,539	27.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,234.00000	12,362	27.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			15,628.00000	15,375	30.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			2,829.00000	2,854	30.22	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			290.32800		291.45400		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			295.84700		296.99200		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.55860		6.52030		19.77	1,613,415.60	246	9,769.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			151.00000	164	19.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			130.00000	105	19.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			176.00000	191	19.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			106.00000	82	19.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			237.00000	258	18.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			66.00000	50	18.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			204.00000	223	19.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			84.00000	65	19.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			310.00000	336	18.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			40.00000	27	18.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			350.00000	382	19.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.20	Put		30.00000	24	19.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		396.00000	429	21.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		26.00000	21	21.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		204.00000	223	19.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		84.00000	65	19.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		176.00000	191	19.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		106.00000	82	19.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		97.00000	103	20.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		227.00000	194	20.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		97.00000	103	20.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		227.00000	194	20.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		130.00000	140	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		160.00000	131	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		130.00000	140	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		160.00000	131	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		112.00000	120	20.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		192.00000	161	20.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		85.00000	89	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		264.00000	230	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		74.00000	77	22.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		304.00000	268	22.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		65.00000	67	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		344.00000	308	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		65.00000	67	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		344.00000	308	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		50.00000	50	24.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		429.00000	392	24.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		57.00000	58	23.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		386.00000	350	23.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		85.00000	89	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		264.00000	230	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		41.00000	44	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		470.00000	435	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		41.00000	44	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		470.00000	435	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		50.00000	50	24.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		429.00000	392	24.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		57.00000	58	23.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		386.00000	350	23.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		27.00000	29	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		557.00000	520	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		33.00000	35	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		513.00000	477	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		22.00000	23	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		602.00000	564	24.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.15	Call		17.00000	18	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		647.00000	610	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		27.00000	29	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		557.00000	520	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		17.00000	18	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		647.00000	610	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		1.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,280.00000	1,242	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,380.00000	1,342	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		2.00000	2	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,081.00000	1,043	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		5.00000	5	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		885.00000	847	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		11.00000	11	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		741.00000	703	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		14.00000	14	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		694.00000	656	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		272.00000	296	18.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		52.00000	37	18.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		14.00000	14	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		694.00000	656	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		9.00000	9	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		788.00000	750	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		5.00000	5	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		885.00000	847	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		3.00000	3	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		983.00000	944	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		7.00000	7	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		836.00000	798	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		4.00000	4	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		934.00000	895	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		532.00000	566	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		12.00000	8	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		443.00000	474	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		22.00000	15	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		350.00000	382	19.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		30.00000	24	19.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		272.00000	296	18.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		52.00000	37	18.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		487.00000	520	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		16.00000	11	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		396.00000	429	21.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		26.00000	21	21.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		2.00000	2	24.58	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	7.55	Put		1,032.00000	994	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		1.00000	1	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,131.00000	1,093	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		9.00000	9	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		788.00000	750	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	1	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,181.00000	1,142	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	1	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,181.00000	1,142	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		1.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,280.00000	1,242	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,380.00000	1,342	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,480.00000	1,442	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,580.00000	1,541	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,680.00000	1,641	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,780.00000	1,741	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,680.00000	1,641	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		2.00000	2	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,032.00000	994	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,870.00000	5,909	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,370.00000	4,409	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,870.00000	2,909	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,370.00000	1,409	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,630.00000	1,591	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,130.00000	3,091	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,630.00000	4,591	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,130.00000	6,091	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		6,020.00000	6,059	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,520.00000	4,559	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	21.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	3.50	Call		3,020.00000	3,059	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,520.00000	1,559	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		2,980.00000	2,941	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,480.00000	4,441	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		5,980.00000	5,941	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,120.00000	6,159	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,620.00000	4,659	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,120.00000	3,159	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,620.00000	1,659	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,880.00000	2,841	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,380.00000	4,341	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,880.00000	5,841	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		772.00000	810	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		2.00000	1	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		674.00000	711	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		4.00000	2	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		579.00000	614	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		9.00000	5	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		487.00000	520	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		16.00000	11	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		723.00000	760	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		3.00000	2	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		626.00000	662	21.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		6.00000	4	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.62080	6.58440		19.81	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		295.00000	309	19.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		311.00000	288	19.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		315.00000	329	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		281.00000	259	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		336.00000	351	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		252.00000	231	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		384.00000	402	18.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		200.00000	182	18.77	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	6.45	Call		359.00000	376	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		225.00000	205	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		412.00000	432	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		178.00000	161	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		473.00000	496	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		139.00000	125	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		506.00000	530	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		122.00000	110	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		244.00000	254	20.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		409.00000	383	20.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		259.00000	271	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		375.00000	350	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		277.00000	289	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		342.00000	318	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		259.00000	271	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		375.00000	350	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		229.00000	238	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		444.00000	418	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		229.00000	238	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		444.00000	418	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		203.00000	211	21.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		518.00000	490	21.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		180.00000	187	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		596.00000	566	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		203.00000	211	21.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		518.00000	490	21.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		215.00000	224	21.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		481.00000	453	21.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		277.00000	289	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		342.00000	318	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		191.00000	199	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		557.00000	528	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		166.00000	172	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		632.00000	602	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		191.00000	199	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		557.00000	528	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		166.00000	172	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		632.00000	602	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		140.00000	145	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		706.00000	675	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		153.00000	158	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		668.00000	638	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		153.00000	158	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		668.00000	638	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		129.00000	133	22.20	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 14/09/2009 Currency Future	7.20	Put		744.00000	712	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		108.00000	111	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		823.00000	791	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		359.00000	376	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		225.00000	205	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		315.00000	329	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		281.00000	259	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		140.00000	145	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		706.00000	675	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		118.00000	122	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		783.00000	751	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		108.00000	111	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		823.00000	791	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		90.00000	93	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		905.00000	872	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		129.00000	133	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		744.00000	712	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		90.00000	93	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		905.00000	872	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		74.00000	77	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		990.00000	956	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		98.00000	102	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		864.00000	831	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		82.00000	84	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		947.00000	914	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		68.00000	70	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,033.00000	999	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		441.00000	462	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		157.00000	142	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		384.00000	402	18.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		200.00000	182	18.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		506.00000	530	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		122.00000	110	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,834.00000	5,871	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,334.00000	4,371	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,834.00000	2,871	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,338.00000	1,374	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		4.00000	3	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		16.00000	16	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,681.00000	1,645	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,166.00000	3,130	22.20	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 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,666.00000	4,629	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,166.00000	6,129	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			6,034.00000	6,071	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,534.00000	4,571	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			3,034.00000	3,071	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,536.00000	1,572	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			1.00000	1	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			24.00000	25	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,490.00000	1,454	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			1.00000	1	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			2,966.00000	2,930	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,466.00000	4,429	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			5,966.00000	5,929	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			6,084.00000	6,121	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call			4,584.00000	4,621	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call			3,084.00000	3,121	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call			1,585.00000	1,622	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put			1.00000	1	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call			27.00000	27	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put			1,443.00000	1,407	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call			1.00000	1	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put			2,916.00000	2,880	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call			0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put			4,416.00000	4,379	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call			0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put			5,916.00000	5,879	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call			616.00000	643	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put			82.00000	73	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call			542.00000	567	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put			107.00000	96	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call			822.00000	853	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put			38.00000	33	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call			737.00000	766	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			53.00000	46	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			655.00000	683	18.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.00	Put		71.00000	63	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		578.00000	604	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		94.00000	84	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		779.00000	810	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		45.00000	39	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		696.00000	724	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		61.00000	54	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.68530	6.64650		20.10	3,342,650.00	500	65.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		403.00000	418	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		407.00000	383	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		422.00000	439	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		376.00000	353	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		442.00000	459	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		346.00000	324	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		485.00000	505	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		289.00000	269	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		463.00000	481	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		317.00000	296	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		510.00000	530	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		263.00000	245	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		563.00000	586	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		217.00000	201	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		563.00000	586	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		217.00000	201	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		593.00000	619	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		196.00000	183	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		442.00000	459	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		346.00000	324	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		320.00000	332	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		574.00000	547	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		367.00000	381	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		470.00000	446	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		403.00000	418	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		407.00000	383	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		385.00000	399	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		438.00000	414	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		350.00000	364	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		504.00000	479	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		350.00000	364	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		504.00000	479	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		335.00000	348	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		538.00000	512	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		320.00000	332	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		574.00000	547	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		294.00000	304	21.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.00	Put		647.00000	619	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		265.00000	279	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		719.00000	694	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		235.00000	248	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		789.00000	763	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		208.00000	220	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		861.00000	834	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		510.00000	530	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		263.00000	245	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		535.00000	557	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		239.00000	222	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		307.00000	318	21.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		610.00000	583	21.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		281.00000	292	21.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		685.00000	656	21.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		250.00000	263	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		753.00000	728	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		485.00000	505	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		289.00000	269	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		307.00000	318	21.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		610.00000	583	21.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		250.00000	263	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		753.00000	728	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		221.00000	234	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		825.00000	798	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		281.00000	292	21.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		685.00000	656	21.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,797.00000	5,835	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,297.00000	4,335	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,797.00000	2,835	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,318.00000	1,355	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		22.00000	20	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		49.00000	52	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,752.00000	1,717	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		4.00000	5	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,208.00000	3,169	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,704.00000	4,665	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,204.00000	6,165	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,047.00000	6,085	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,547.00000	4,585	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,047.00000	3,085	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,556.00000	1,593	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			9.00000	8	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			70.00000	76	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,524.00000	1,490	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			6.00000	7	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,960.00000	2,922	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,454.00000	4,415	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,954.00000	5,915	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,097.00000	6,135	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,597.00000	4,635	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,097.00000	3,135	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,604.00000	1,642	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			8.00000	7	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			76.00000	81	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,479.00000	1,446	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			7.00000	8	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,910.00000	2,872	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	1	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,404.00000	4,365	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,904.00000	5,865	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			694.00000	722	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			147.00000	137	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			625.00000	652	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			179.00000	167	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			843.00000	874	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			96.00000	89	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			767.00000	796	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			120.00000	111	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			659.00000	687	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			163.00000	151	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			625.00000	652	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			179.00000	167	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			385.00000	399	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			438.00000	414	20.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for Derivatives:</b>								145,896,660.80	16,451	760,080.00

**Grand Total:** 145,896,660.80 16,451 760,080.00