



# Daily MTM Report

Daily summary for 01/06/2009

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			14.17900	14.18300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.76000	6.77500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.26000	8.25000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.77500	8.80500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.38000	8.37000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.79500	8.78000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.79500	8.78000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.38000	8.37000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.94000	8.94000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.06800	9.08400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.35500	8.39500			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			7.99530	8.03310		24.93	62,771,100.30	7,851	341,647.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		149.00000	116	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		166.00000	170	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Call		129.00000	98	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Put		196.00000	203	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		96.00000	70	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		263.00000	275	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		71.00000	50	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		338.00000	354	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		61.00000	42	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		378.00000	396	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		45.00000	30	29.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		462.00000	484	29.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call		39.00000	25	29.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put		506.00000	530	29.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		24.00000	15	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		641.00000	670	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		24.00000	15	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		641.00000	670	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		33.00000	21	30.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		550.00000	576	30.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		53.00000	35	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		419.00000	440	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		16.00000	9	32.75	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		782.00000	814	32.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		33.00000	21	30.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		550.00000	576	30.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		28.00000	18	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		595.00000	622	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		18.00000	11	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		735.00000	765	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		12.00000	7	33.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		878.00000	911	33.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		7.00000	4	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		1,024.00000	1,059	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call		6.00000	3	36.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put		1,123.00000	1,158	36.17	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 12/06/2009 Currency Future	9.20	Call			5.00000	3	36.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,172.00000	1,207	36.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			4.00000	2	37.15	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			1,221.00000	1,257	37.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			4.00000	2	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,271.00000	1,307	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			9.00000	5	34.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			976.00000	1,009	34.71	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			5.00000	3	36.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,172.00000	1,207	36.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1.00000	0	46.85	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,167.00000	2,205	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			2.00000	1	40.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,519.00000	1,556	40.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			2.00000	1	41.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,619.00000	1,656	41.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1.00000	0	43.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,868.00000	1,905	43.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1.00000	1	42.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,718.00000	1,755	42.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	48.92	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,367.00000	2,405	48.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			2.00000	1	40.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,519.00000	1,556	40.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2.00000	1	40.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,569.00000	1,606	40.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			2.00000	1	41.15	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,619.00000	1,656	41.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1.00000	1	43.22	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,818.00000	1,855	43.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2.00000	1	40.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,569.00000	1,606	40.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1.00000	1	42.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,768.00000	1,805	42.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1.00000	0	45.81	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,068.00000	2,105	45.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1.00000	0	46.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,117.00000	2,155	46.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	52.01	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,767.00000	2,805	52.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1.00000	0	45.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,068.00000	2,105	45.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1.00000	0	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,167.00000	2,205	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			0.00000	0	49.96	0.00	0	2,500.00

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	10.50	Put			2,467.00000	2,505	49.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	48.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,317.00000	2,355	48.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	50.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,517.00000	2,555	50.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	58.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,967.00000	4,005	58.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,767.00000	4,805	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			0.00000	0	51.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,667.00000	2,705	51.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	50.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,617.00000	2,655	50.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	50.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,567.00000	2,605	50.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,267.00000	2,305	47.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1.00000	0	45.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			2,018.00000	2,055	45.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			0.00000	0	49.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			2,417.00000	2,455	49.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			2,217.00000	2,255	47.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1.00000	0	44.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,918.00000	1,955	44.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1.00000	0	44.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,968.00000	2,005	44.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,267.00000	2,305	47.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	48.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,317.00000	2,355	48.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	48.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,367.00000	2,405	48.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	50.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,617.00000	2,655	50.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1.00000	1	41.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,668.00000	1,705	41.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1.00000	0	45.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			2,018.00000	2,055	45.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	50.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,567.00000	2,605	50.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	50.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,517.00000	2,555	50.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	52.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,867.00000	2,905	52.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	53.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			3,017.00000	3,055	53.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	54.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,117.00000	3,155	54.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	52.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,817.00000	2,855	52.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	52.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,767.00000	2,805	52.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	0	53.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,917.00000	2,955	53.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	55.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,317.00000	3,355	55.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	57.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,617.00000	3,655	57.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	57.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,667.00000	3,705	57.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	57.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,817.00000	3,855	57.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	54.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			3,167.00000	3,205	54.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	52.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,817.00000	2,855	52.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			2.00000	1	39.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,469.00000	1,506	39.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1.00000	0	43.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,868.00000	1,905	43.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1.00000	1	42.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,768.00000	1,805	42.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			3.00000	2	38.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,370.00000	1,406	38.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			10.00000	6	34.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			927.00000	960	34.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			10.00000	6	34.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			927.00000	960	34.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			21.00000	13	31.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			688.00000	717	31.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			45.00000	30	29.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			462.00000	484	29.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			13.00000	8	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			830.00000	862	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			83.00000	59	27.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			300.00000	314	27.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			71.00000	50	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			338.00000	354	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			12.00000	7	33.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.90	Put			878.00000	911	33.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			7.00000	4	35.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,073.00000	1,108	35.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			112.00000	83	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			229.00000	238	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			53.00000	35	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			419.00000	440	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			28.00000	18	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			595.00000	622	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			21.00000	13	31.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			688.00000	717	31.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			16.00000	9	32.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			782.00000	814	32.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			7.00000	4	35.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,073.00000	1,108	35.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			4.00000	2	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,271.00000	1,307	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1.00000	1	41.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,668.00000	1,705	41.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			3.00000	2	38.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,370.00000	1,406	38.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1.00000	0	46.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,117.00000	2,155	46.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			0.00000	0	51.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,717.00000	2,755	51.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	54.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,117.00000	3,155	54.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	55.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			3,217.00000	3,255	55.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	53.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,967.00000	3,005	53.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	54.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,067.00000	3,105	54.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	52.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,867.00000	2,905	52.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	54.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,067.00000	3,105	54.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	55.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,267.00000	3,305	55.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	56.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,367.00000	3,405	56.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	56.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,467.00000	3,505	56.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	57.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,567.00000	3,605	57.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	56.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,417.00000	3,455	56.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	56.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,517.00000	3,555	56.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,717.00000	3,755	57.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	58.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,917.00000	3,955	58.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	58.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			4,017.00000	4,055	58.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	58.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			4,117.00000	4,155	58.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	59.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			4,217.00000	4,255	59.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	57.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,767.00000	3,805	57.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	58.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,867.00000	3,905	58.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	58.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			4,067.00000	4,105	58.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	56.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,517.00000	3,555	56.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	58.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			4,017.00000	4,055	58.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	55.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,267.00000	3,305	55.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	56.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,367.00000	3,405	56.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	53.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			3,017.00000	3,055	53.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	55.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,317.00000	3,355	55.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1.00000	0	44.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,918.00000	1,955	44.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1.00000	1	43.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,818.00000	1,855	43.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			3.00000	2	38.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,320.00000	1,356	38.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			3.00000	1	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,419.00000	1,456	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			3.00000	1	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,419.00000	1,456	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			3.00000	2	38.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,320.00000	1,356	38.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			4,733.00000	4,695	66.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	3.30	Put		0.00000	0	66.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call		3,233.00000	3,195	56.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put		0.00000	0	56.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call		1,733.00000	1,695	41.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put		0.00000	0	41.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call		306.00000	265	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put		73.00000	69	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call		0.00000	0	59.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put		4,267.00000	4,305	59.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call		0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put		5,767.00000	5,805	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put		7,267.00000	7,305	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call		4,983.00000	4,945	66.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put		0.00000	0	66.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call		3,483.00000	3,445	59.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put		0.00000	0	59.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call		1,983.00000	1,945	44.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put		0.00000	0	44.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call		513.00000	471	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put		30.00000	26	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call		0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put		5,517.00000	5,555	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call		0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put		7,017.00000	7,055	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call		3,283.00000	3,245	56.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put		0.00000	0	56.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call		2,283.00000	2,245	46.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put		0.00000	0	46.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call		1,284.00000	1,246	37.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put		1.00000	1	37.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call		344.00000	303	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put		61.00000	57	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call		0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put		4,717.00000	4,755	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call		3,433.00000	3,395	58.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put		0.00000	0	58.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call		2,433.00000	2,395	48.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put		0.00000	0	48.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call		1,434.00000	1,396	38.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put		1.00000	0	38.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call		469.00000	427	28.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put		36.00000	32	28.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call		0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put		4,567.00000	4,605	60.01	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,483.00000	2,445	48.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	48.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,484.00000	1,446	39.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			1.00000	0	39.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,517.00000	4,555	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	58.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,867.00000	3,905	58.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,867.00000	4,905	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,583.00000	3,545	60.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	60.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,583.00000	2,545	49.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	49.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,583.00000	1,545	40.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	40.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			603.00000	562	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			20.00000	17	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,917.00000	4,955	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			5,017.00000	5,055	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,383.00000	3,345	58.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	58.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,383.00000	2,345	47.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	47.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,384.00000	1,346	38.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			1.00000	0	38.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			426.00000	384	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			43.00000	39	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			5,117.00000	5,155	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			5,067.00000	5,105	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,533.00000	3,495	60.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	60.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,533.00000	2,495	49.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	49.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,534.00000	1,495	39.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			0.00000	0	39.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			558.00000	516	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			25.00000	21	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,967.00000	5,005	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,683.00000	3,645	62.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	62.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			2,683.00000	2,645	50.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Put			0.00000	0	50.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call			1,683.00000	1,645	41.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put			0.00000	0	41.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call			697.00000	656	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put			14.00000	11	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put			4,817.00000	4,855	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call			3,733.00000	3,695	62.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put			0.00000	0	62.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call			2,733.00000	2,695	50.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put			0.00000	0	50.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call			744.00000	704	31.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put			11.00000	9	31.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	57.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,767.00000	3,805	57.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Call			3,833.00000	3,795	64.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Put			0.00000	0	64.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Call			2,833.00000	2,795	51.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Put			0.00000	0	51.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Call			1,833.00000	1,795	42.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Put			0.00000	0	42.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Call			841.00000	801	32.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Put			8.00000	5	32.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Put			4,667.00000	4,705	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Call			3,933.00000	3,895	65.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Put			0.00000	0	65.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Call			2,933.00000	2,895	52.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Put			0.00000	0	52.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Call			1,933.00000	1,895	43.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Put			0.00000	0	43.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Call			938.00000	899	33.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Put			5.00000	3	33.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Call			0.00000	3,995	66.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Put			0.00000	0	66.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Call			0.00000	2,995	53.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Put			0.00000	0	53.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Call			0.00000	1,995	44.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Put			0.00000	0	44.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Call			0.00000	997	34.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Put			0.00000	2	34.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Call			0.00000	136	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Put			0.00000	140	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.50	Call		0.00000	0	60.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.50	Put		0.00000	4,505	60.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.13270	8.17090		23.57	116,037,363.60	14,268	42,663.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		426.00000	402	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		405.00000	419	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		997.00000	961	21.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		77.00000	79	21.94	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		494.00000	468	23.07	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		323.00000	335	23.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		387.00000	365	24.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		466.00000	482	24.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		245.00000	230	26.43	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		825.00000	848	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		369.00000	348	24.29	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		498.00000	515	24.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		321.00000	302	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		600.00000	620	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		280.00000	263	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		709.00000	731	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		307.00000	289	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		636.00000	656	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		268.00000	252	25.95	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		747.00000	769	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		728.00000	694	21.91	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		157.00000	162	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		235.00000	220	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		864.00000	888	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		256.00000	241	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		786.00000	808	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		293.00000	276	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		672.00000	693	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		216.00000	202	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		945.00000	969	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		190.00000	178	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,069.00000	1,095	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		169.00000	157	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,198.00000	1,224	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		155.00000	144	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		1,284.00000	1,311	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		143.00000	133	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,372.00000	1,400	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		149.00000	138	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,328.00000	1,356	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		117.00000	108	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,596.00000	1,625	30.30	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 14/09/2009 Currency Future	10.40	Call		67.00000	61	33.07	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,296.00000	2,329	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		104.00000	96	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,733.00000	1,764	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		86.00000	80	31.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,966.00000	1,997	31.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		100.00000	93	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,779.00000	1,810	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		112.00000	104	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,641.00000	1,671	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		108.00000	100	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,687.00000	1,717	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		96.00000	89	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,825.00000	1,857	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		96.00000	89	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,825.00000	1,857	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		75.00000	69	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,154.00000	2,186	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		72.00000	66	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,201.00000	2,234	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		69.00000	64	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,249.00000	2,281	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		69.00000	64	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,249.00000	2,281	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		62.00000	57	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,391.00000	2,424	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		54.00000	49	34.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,583.00000	2,617	34.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		46.00000	42	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,825.00000	2,859	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		8.00000	6	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,837.00000	4,874	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		49.00000	45	34.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,728.00000	2,762	34.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		50.00000	46	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,680.00000	2,713	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		52.00000	48	34.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,631.00000	2,665	34.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		65.00000	59	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,344.00000	2,377	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		78.00000	72	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,107.00000	2,139	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		58.00000	53	33.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,487.00000	2,520	33.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		56.00000	51	33.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,535.00000	2,569	33.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		83.00000	77	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,012.00000	2,044	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		93.00000	86	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,872.00000	1,903	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		81.00000	74	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,060.00000	2,092	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		60.00000	55	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,439.00000	2,472	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		58.00000	53	33.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,487.00000	2,520	33.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		49.00000	45	34.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,728.00000	2,762	34.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		60.00000	55	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,439.00000	2,472	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		72.00000	66	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,201.00000	2,234	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		78.00000	72	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,107.00000	2,139	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		90.00000	83	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,919.00000	1,950	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		36.00000	32	35.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,165.00000	3,200	35.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		121.00000	113	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,550.00000	1,580	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		112.00000	104	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,641.00000	1,671	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		104.00000	96	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,733.00000	1,764	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		67.00000	61	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,296.00000	2,329	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		126.00000	117	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,505.00000	1,534	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		117.00000	108	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,596.00000	1,625	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		131.00000	122	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,461.00000	1,489	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		83.00000	77	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,012.00000	2,044	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		47.00000	43	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,776.00000	2,810	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		44.00000	40	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,873.00000	2,908	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		81.00000	74	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,060.00000	2,092	32.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.05	Call			43.00000	39	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,922.00000	2,956	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			40.00000	37	35.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,019.00000	3,054	35.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			50.00000	46	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,680.00000	2,713	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			43.00000	39	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,922.00000	2,956	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			37.00000	34	35.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,117.00000	3,151	35.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			47.00000	43	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,776.00000	2,810	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			41.00000	38	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,971.00000	3,005	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			86.00000	80	31.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,966.00000	1,997	31.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			41.00000	38	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,971.00000	3,005	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			39.00000	35	35.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,068.00000	3,102	35.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			56.00000	51	33.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,535.00000	2,569	33.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			40.00000	37	35.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,019.00000	3,054	35.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			35.00000	31	35.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,214.00000	3,248	35.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			176.00000	164	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,155.00000	1,181	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			137.00000	127	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,416.00000	1,444	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			126.00000	117	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,505.00000	1,534	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			183.00000	171	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,112.00000	1,138	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			143.00000	133	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,372.00000	1,400	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			162.00000	150	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,241.00000	1,268	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			137.00000	127	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,416.00000	1,444	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			100.00000	93	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,779.00000	1,810	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			93.00000	86	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,872.00000	1,903	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			169.00000	157	28.52	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	9.20	Put		1,198.00000	1,224	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		121.00000	113	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,550.00000	1,580	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		190.00000	178	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,069.00000	1,095	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		198.00000	186	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		1,027.00000	1,053	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		183.00000	171	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,112.00000	1,138	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,771.00000	4,733	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,271.00000	3,233	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,784.00000	1,745	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		13.00000	13	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		545.00000	517	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		274.00000	284	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		15.00000	12	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,244.00000	4,280	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		3.00000	2	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,732.00000	5,770	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		1.00000	0	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		7,230.00000	7,268	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		4,971.00000	4,933	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		3,471.00000	3,433	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call		1,981.00000	1,942	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put		10.00000	10	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call		659.00000	629	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put		188.00000	196	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call		18.00000	15	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put		4,047.00000	4,083	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call		4.00000	3	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put		5,533.00000	5,570	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call		1.00000	1	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		7,030.00000	7,068	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call		5,021.00000	4,983	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put		0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call		3,521.00000	3,483	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put		0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call		2,030.00000	1,992	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put		9.00000	9	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		693.00000	660	21.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		172.00000	177	21.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.15	Call			19.00000	16	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,998.00000	4,034	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			4.00000	3	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,483.00000	5,520	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	1	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,980.00000	7,018	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			225.00000	211	26.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			904.00000	928	26.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			207.00000	194	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			986.00000	1,011	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			149.00000	138	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,328.00000	1,356	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,304.00000	1,267	22.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			33.00000	34	22.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			877.00000	842	21.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			106.00000	109	21.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			336.00000	317	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			565.00000	584	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,490.00000	1,453	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			19.00000	20	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,039.00000	1,003	21.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			68.00000	70	21.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			405.00000	383	23.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			434.00000	450	23.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,538.00000	1,500	22.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			18.00000	17	22.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,082.00000	1,045	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			61.00000	62	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,587.00000	1,549	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			17.00000	16	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,125.00000	1,088	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			54.00000	55	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			448.00000	423	23.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			377.00000	390	23.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			29.00000	25	36.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,458.00000	3,493	36.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			12.00000	10	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,441.00000	4,477	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			256.00000	241	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			786.00000	808	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			26.00000	23	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,556.00000	3,591	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			11.00000	9	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,540.00000	4,576	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,443.00000	1,406	22.33	0.00	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	6.75	Put			22.00000	23	22.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			629.00000	599	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			208.00000	217	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			25.00000	22	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,605.00000	3,640	36.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			10.00000	9	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,589.00000	4,626	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,396.00000	1,359	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			25.00000	26	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			956.00000	921	21.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			86.00000	88	21.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			600.00000	571	22.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			229.00000	238	22.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			25.00000	21	36.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,654.00000	3,689	36.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			10.00000	8	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,639.00000	4,675	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			27.00000	24	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,507.00000	3,542	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			11.00000	10	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,491.00000	4,527	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,686.00000	1,647	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			15.00000	14	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,213.00000	1,176	22.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			42.00000	44	22.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			801.00000	766	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			130.00000	133	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			31.00000	27	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,360.00000	3,395	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			13.00000	11	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,343.00000	4,378	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,735.00000	1,696	24.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			14.00000	13	24.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,258.00000	1,221	22.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			37.00000	39	22.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			838.00000	804	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			117.00000	121	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			519.00000	492	22.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			298.00000	309	22.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			321.00000	302	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			600.00000	620	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			32.00000	28	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,311.00000	3,346	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			14.00000	12	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,293.00000	4,329	37.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,882.00000	1,844	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		11.00000	11	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		17.00000	14	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,146.00000	4,181	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,932.00000	1,893	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		11.00000	10	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		17.00000	15	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,097.00000	4,132	37.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.25750	8.29470		23.44	174,860,820.00	21,176	14,138.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		569.00000	550	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		574.00000	592	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		550.00000	532	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		605.00000	624	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		515.00000	497	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		670.00000	690	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		482.00000	466	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		737.00000	758	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		467.00000	451	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		772.00000	793	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		467.00000	451	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		772.00000	793	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		424.00000	409	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		879.00000	902	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		452.00000	436	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		807.00000	829	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,067.00000	1,038	21.70	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		172.00000	180	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		386.00000	372	25.70	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		991.00000	1,015	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		374.00000	361	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,029.00000	1,053	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		386.00000	372	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		991.00000	1,015	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		398.00000	384	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		953.00000	977	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		438.00000	423	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		843.00000	865	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		272.00000	262	27.78	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,477.00000	1,504	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		411.00000	396	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		916.00000	939	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		363.00000	350	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,068.00000	1,093	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		332.00000	320	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,187.00000	1,212	26.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.30	Call			304.00000	293	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,309.00000	1,335	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			287.00000	277	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,392.00000	1,419	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			279.00000	269	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,434.00000	1,462	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			304.00000	293	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,309.00000	1,335	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			264.00000	255	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,519.00000	1,547	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			322.00000	311	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,227.00000	1,253	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			279.00000	269	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,434.00000	1,462	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			232.00000	223	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,737.00000	1,765	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			219.00000	210	29.06	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,824.00000	1,853	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			191.00000	183	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,046.00000	2,076	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			207.00000	199	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,912.00000	1,941	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			225.00000	216	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,780.00000	1,809	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			225.00000	216	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,780.00000	1,809	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			201.00000	193	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,957.00000	1,986	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			68.00000	65	34.81	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,073.00000	4,107	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			172.00000	165	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,227.00000	2,257	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			163.00000	157	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,318.00000	2,349	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			159.00000	153	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,364.00000	2,395	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			151.00000	145	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,457.00000	2,488	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			137.00000	132	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,643.00000	2,674	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			122.00000	117	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,877.00000	2,909	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			125.00000	119	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,830.00000	2,862	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			131.00000	125	31.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,736.00000	2,768	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		176.00000	169	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,181.00000	2,212	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		167.00000	161	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,273.00000	2,303	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		148.00000	142	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,503.00000	2,534	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		141.00000	135	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,596.00000	2,628	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		137.00000	132	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,643.00000	2,674	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		186.00000	178	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,091.00000	2,121	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		196.00000	188	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,001.00000	2,031	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		155.00000	149	30.86	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,410.00000	2,442	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		144.00000	139	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,549.00000	2,581	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		196.00000	188	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,001.00000	2,031	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		50.00000	47	36.00	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,755.00000	4,790	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		116.00000	111	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,971.00000	3,004	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		119.00000	114	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,924.00000	2,956	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		108.00000	104	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,113.00000	3,146	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		113.00000	109	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,019.00000	3,051	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		68.00000	65	34.81	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,073.00000	4,107	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		95.00000	91	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,400.00000	3,433	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		99.00000	95	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,304.00000	3,337	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		79.00000	75	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,784.00000	3,818	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		65.00000	62	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,170.00000	4,204	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		54.00000	52	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,560.00000	4,594	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		46.00000	43	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,951.00000	4,986	36.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.90	Call		83.00000	79	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,688.00000	3,721	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		57.00000	54	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,462.00000	4,496	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		48.00000	45	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,853.00000	4,888	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		498.00000	481	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		703.00000	724	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		342.00000	330	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,147.00000	1,172	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		244.00000	235	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,649.00000	1,678	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		75.00000	72	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,880.00000	3,914	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		44.00000	42	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,049.00000	5,084	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		532.00000	514	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		637.00000	657	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		257.00000	248	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,562.00000	1,590	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		186.00000	178	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,091.00000	2,121	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		103.00000	99	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,209.00000	3,242	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		59.00000	56	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,365.00000	4,399	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		411.00000	396	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		916.00000	939	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		87.00000	83	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,592.00000	3,626	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		39.00000	37	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,344.00000	5,379	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		62.00000	59	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,267.00000	4,302	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		48.00000	45	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,853.00000	4,888	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		37.00000	35	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,443.00000	5,478	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		438.00000	423	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		843.00000	865	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		91.00000	87	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,496.00000	3,530	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		52.00000	49	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,657.00000	4,692	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		40.00000	38	36.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,246.00000	5,281	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		71.00000	68	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,977.00000	4,011	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		54.00000	52	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,560.00000	4,594	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		42.00000	40	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,147.00000	5,182	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		295.00000	285	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,351.00000	1,377	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		213.00000	204	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,868.00000	1,897	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		89.00000	85	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,544.00000	3,578	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		67.00000	63	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,122.00000	4,156	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		51.00000	48	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,706.00000	4,741	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		40.00000	38	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,295.00000	5,330	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		611.00000	590	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		517.00000	533	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		87.00000	83	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,592.00000	3,626	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		657.00000	635	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		463.00000	477	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		681.00000	658	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		437.00000	451	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		313.00000	302	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,268.00000	1,294	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		122.00000	117	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,877.00000	2,909	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		93.00000	89	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,448.00000	3,481	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		70.00000	66	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,025.00000	4,059	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		53.00000	50	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,608.00000	4,643	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		758.00000	734	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		363.00000	376	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		342.00000	330	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,147.00000	1,172	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		75.00000	72	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,880.00000	3,914	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		732.00000	708	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		387.00000	400	22.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.55	Call			482.00000	466	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			737.00000	758	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			238.00000	229	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,693.00000	1,722	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			128.00000	122	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,783.00000	2,815	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			97.00000	93	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,352.00000	3,385	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			73.00000	70	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,929.00000	3,962	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			45.00000	42	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,000.00000	5,035	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			872.00000	845	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			277.00000	288	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			108.00000	104	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,113.00000	3,146	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			902.00000	875	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			257.00000	268	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			590.00000	569	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			545.00000	561	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			398.00000	384	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			953.00000	977	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			111.00000	106	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,066.00000	3,099	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			85.00000	81	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,640.00000	3,673	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			934.00000	906	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			239.00000	249	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			706.00000	683	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			411.00000	425	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			322.00000	311	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,227.00000	1,253	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			550.00000	532	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			605.00000	624	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			106.00000	101	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,161.00000	3,194	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			81.00000	77	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,736.00000	3,770	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			61.00000	58	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,316.00000	4,350	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			37.00000	35	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,492.00000	5,527	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			83.00000	79	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,688.00000	3,721	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			35.00000	33	37.52	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	13.90	Put		5,640.00000	5,675	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		36.00000	34	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,541.00000	5,577	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		85.00000	81	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,640.00000	3,673	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		64.00000	60	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,219.00000	4,253	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		38.00000	36	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,393.00000	5,429	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		33.00000	32	37.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,739.00000	5,774	37.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		634.00000	612	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		489.00000	505	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		569.00000	550	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		574.00000	592	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		611.00000	590	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		517.00000	533	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		872.00000	845	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		277.00000	288	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		681.00000	658	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		437.00000	451	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		515.00000	497	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		670.00000	690	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		93.00000	89	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,448.00000	3,481	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		53.00000	50	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,608.00000	4,643	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		33.00000	31	37.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,788.00000	5,824	37.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		785.00000	760	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		340.00000	353	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		41.00000	39	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,197.00000	5,232	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		842.00000	816	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		297.00000	309	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		43.00000	41	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,098.00000	5,133	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,178.00000	1,145	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		133.00000	138	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		452.00000	436	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		807.00000	829	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		155.00000	149	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,410.00000	2,442	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		58.00000	55	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,413.00000	4,448	35.40	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.05	Call			49.00000	46	36.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,804.00000	4,839	36.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,218.00000	1,185	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			123.00000	127	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			966.00000	938	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			221.00000	230	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			374.00000	361	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,029.00000	1,053	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			134.00000	129	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,689.00000	2,721	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			97.00000	93	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,352.00000	3,385	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			43.00000	41	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,098.00000	5,133	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,139.00000	1,109	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			144.00000	151	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,468.00000	1,433	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			73.00000	76	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			872.00000	845	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			277.00000	288	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,511.00000	1,476	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			66.00000	69	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			191.00000	183	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,046.00000	2,076	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,425.00000	1,390	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			80.00000	83	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			842.00000	816	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			297.00000	309	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			181.00000	174	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,136.00000	2,166	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			67.00000	63	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,122.00000	4,156	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,425.00000	1,390	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			80.00000	83	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,555.00000	1,520	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			60.00000	63	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,745.00000	4,708	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,250.00000	3,212	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			5.00000	5	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,781.00000	1,745	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			36.00000	38	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			16.00000	15	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,271.00000	7,307	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,995.00000	4,958	33.31	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 14/12/2009 Currency Future	3.30	Put		0.00000	0	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,498.00000	3,461	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		3.00000	3	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,015.00000	1,979	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		21.00000	21	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		813.00000	788	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		319.00000	330	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		19.00000	17	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,024.00000	7,060	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,103.00000	1,073	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		158.00000	165	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		732.00000	708	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		387.00000	400	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		58.00000	55	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,413.00000	4,448	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,299.00000	3,262	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	5	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,310.00000	2,272	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		15.00000	15	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,382.00000	1,348	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		87.00000	91	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,507.00000	2,469	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		12.00000	12	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		27.00000	26	38.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,332.00000	6,368	38.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		21.00000	19	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,876.00000	6,912	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,548.00000	3,511	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		3.00000	3	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,556.00000	2,519	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		11.00000	11	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,599.00000	1,564	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		55.00000	57	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		19.00000	18	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,975.00000	7,010	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,448.00000	3,411	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		4.00000	4	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,457.00000	2,420	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		13.00000	12	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		18.00000	17	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,074.00000	7,109	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,399.00000	3,361	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		4.00000	4	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,408.00000	2,371	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		13.00000	13	23.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.40	Call			18.00000	16	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,123.00000	7,159	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,647.00000	3,610	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			3.00000	3	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,655.00000	2,617	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			10.00000	10	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,689.00000	1,654	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			45.00000	46	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,697.00000	3,660	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			3.00000	3	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,704.00000	2,667	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			10.00000	9	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,735.00000	1,699	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			40.00000	42	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			21.00000	20	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,826.00000	6,862	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,847.00000	3,809	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			2.00000	2	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,853.00000	2,816	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			8.00000	8	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,874.00000	1,838	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			29.00000	30	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,033.00000	1,004	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			188.00000	196	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			213.00000	204	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,868.00000	1,897	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			23.00000	22	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,678.00000	6,714	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,946.00000	3,909	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			2.00000	2	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,952.00000	2,915	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			7.00000	7	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,968.00000	1,931	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			23.00000	24	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			25.00000	23	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,580.00000	6,615	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			0.00000	3,959	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	2	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			0.00000	2,964	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	7	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	24	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			0.00000	6,566	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.38310		8.41720		23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			0.00000	686	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			0.00000	702	23.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.50	Call			667.00000	650	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			750.00000	767	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			650.00000	633	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			782.00000	799	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			600.00000	585	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			883.00000	901	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			585.00000	570	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			918.00000	936	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			542.00000	527	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,025.00000	1,044	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			503.00000	489	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,135.00000	1,156	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			528.00000	514	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,061.00000	1,081	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			556.00000	541	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			989.00000	1,008	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			479.00000	466	25.57	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,211.00000	1,233	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			445.00000	433	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,328.00000	1,350	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			425.00000	413	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,408.00000	1,430	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			396.00000	386	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,529.00000	1,553	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			415.00000	404	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,448.00000	1,471	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			379.00000	369	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,612.00000	1,636	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			379.00000	369	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,612.00000	1,636	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			207.00000	201	30.18	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,840.00000	2,867	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			173.00000	167	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,255.00000	3,284	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			388.00000	377	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,570.00000	1,594	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			340.00000	331	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,823.00000	1,848	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			317.00000	309	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,950.00000	1,976	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			284.00000	276	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,166.00000	2,193	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			310.00000	302	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,993.00000	2,019	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			332.00000	324	27.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,865.00000	1,891	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		332.00000	324	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,865.00000	1,891	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		303.00000	295	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,036.00000	2,062	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		128.00000	124	32.50	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,011.00000	4,041	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		348.00000	338	27.57	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,780.00000	1,805	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		303.00000	295	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,036.00000	2,062	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		260.00000	253	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,343.00000	2,369	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		254.00000	247	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,387.00000	2,414	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		266.00000	258	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,298.00000	2,325	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		249.00000	242	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,432.00000	2,459	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		234.00000	227	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,567.00000	2,594	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		211.00000	205	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,794.00000	2,822	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		191.00000	185	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,023.00000	3,052	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		194.00000	189	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,977.00000	3,005	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		203.00000	196	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,885.00000	2,913	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		198.00000	192	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,931.00000	2,959	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		225.00000	218	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,658.00000	2,685	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		229.00000	223	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,612.00000	2,639	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		216.00000	209	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,748.00000	2,776	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		207.00000	201	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,840.00000	2,867	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		220.00000	214	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,703.00000	2,731	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		239.00000	232	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,522.00000	2,549	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		249.00000	242	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,432.00000	2,459	29.24	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 15/03/2010 Currency Future	10.80	Call			229.00000	223	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,612.00000	2,639	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			187.00000	181	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,070.00000	3,098	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			177.00000	171	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,199.00000	3,228	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			183.00000	178	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,116.00000	3,144	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			183.00000	178	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,116.00000	3,144	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			180.00000	174	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,162.00000	3,191	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			163.00000	158	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,396.00000	3,425	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			176.00000	171	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,209.00000	3,238	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			157.00000	152	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,490.00000	3,519	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			169.00000	164	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,302.00000	3,331	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			166.00000	161	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,349.00000	3,378	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			363.00000	353	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,696.00000	1,720	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			317.00000	309	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,950.00000	1,976	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			290.00000	282	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,123.00000	2,149	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			277.00000	270	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,210.00000	2,237	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			117.00000	114	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,250.00000	4,280	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			406.00000	395	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,488.00000	1,512	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			166.00000	161	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,349.00000	3,378	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			67.00000	65	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,350.00000	5,382	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			435.00000	423	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,368.00000	1,390	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			225.00000	218	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,658.00000	2,685	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			73.00000	71	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,206.00000	5,238	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			456.00000	444	25.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,289.00000	1,311	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		77.00000	75	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,110.00000	5,142	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		467.00000	455	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,250.00000	1,271	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		203.00000	196	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,885.00000	2,913	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		79.00000	77	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,062.00000	5,094	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		490.00000	477	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,173.00000	1,194	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		84.00000	81	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,967.00000	4,998	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		151.00000	147	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,584.00000	3,614	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		59.00000	57	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,591.00000	5,623	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		371.00000	361	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,654.00000	1,678	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		160.00000	155	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,443.00000	3,472	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		154.00000	149	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,537.00000	3,566	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		60.00000	58	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,543.00000	5,575	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		151.00000	147	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,584.00000	3,614	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		146.00000	141	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,679.00000	3,708	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		140.00000	136	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,773.00000	3,803	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		52.00000	51	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,785.00000	5,818	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		355.00000	346	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,738.00000	1,763	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		187.00000	181	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,070.00000	3,098	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		154.00000	149	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,537.00000	3,566	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		149.00000	144	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,631.00000	3,661	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		57.00000	55	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,640.00000	5,672	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		64.00000	61	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,446.00000	5,478	33.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Call			445.00000	433	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,328.00000	1,350	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			75.00000	73	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,158.00000	5,189	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			570.00000	555	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			953.00000	972	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			88.00000	86	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,871.00000	4,902	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			528.00000	514	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,061.00000	1,081	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			244.00000	237	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,477.00000	2,504	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			198.00000	192	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,931.00000	2,959	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			82.00000	79	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,014.00000	5,046	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			220.00000	214	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,703.00000	2,731	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			180.00000	174	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,162.00000	3,191	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			71.00000	69	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,254.00000	5,286	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			254.00000	247	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,387.00000	2,414	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			244.00000	237	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,477.00000	2,504	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			86.00000	83	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,919.00000	4,950	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			515.00000	501	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,098.00000	1,118	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			69.00000	67	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,302.00000	5,334	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			91.00000	88	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,824.00000	4,855	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			633.00000	616	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			815.00000	833	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			271.00000	264	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,254.00000	2,281	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			99.00000	95	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,681.00000	4,712	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			277.00000	270	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,210.00000	2,237	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			101.00000	98	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,634.00000	4,665	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			685.00000	667	23.56	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	8.45	Put			718.00000	734	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			106.00000	103	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,539.00000	4,569	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			296.00000	288	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,079.00000	2,105	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			284.00000	276	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,166.00000	2,193	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			104.00000	101	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,587.00000	4,618	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			832.00000	811	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			515.00000	528	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			325.00000	316	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,908.00000	1,933	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			119.00000	116	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,202.00000	4,232	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			809.00000	788	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			542.00000	555	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			881.00000	858	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			463.00000	475	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			355.00000	346	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,738.00000	1,763	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			124.00000	120	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,106.00000	4,137	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			906.00000	882	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			438.00000	449	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			126.00000	122	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,059.00000	4,089	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			744.00000	725	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			627.00000	642	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			310.00000	302	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,993.00000	2,019	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			296.00000	288	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,079.00000	2,105	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			111.00000	108	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,394.00000	4,425	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			856.00000	834	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			489.00000	501	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			348.00000	338	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,780.00000	1,805	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			121.00000	118	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,154.00000	4,184	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			931.00000	908	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			414.00000	425	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			371.00000	361	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,654.00000	1,678	27.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,071.00000	1,045	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			304.00000	312	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			415.00000	404	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,448.00000	1,471	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			126.00000	122	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,059.00000	4,089	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,102.00000	1,075	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			284.00000	292	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,133.00000	1,105	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			265.00000	272	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			435.00000	423	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,368.00000	1,390	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			130.00000	126	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,963.00000	3,993	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,164.00000	1,136	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			247.00000	253	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,768.00000	4,734	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,278.00000	3,244	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			11.00000	11	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,840.00000	1,807	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			73.00000	74	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			113.00000	110	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,346.00000	4,377	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			23.00000	22	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,256.00000	7,289	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,017.00000	4,983	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,526.00000	3,492	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			9.00000	9	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,064.00000	2,031	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			47.00000	48	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			26.00000	25	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,009.00000	7,042	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,305.00000	1,275	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			188.00000	192	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			490.00000	477	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,173.00000	1,194	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			467.00000	455	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,250.00000	1,271	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			388.00000	377	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,570.00000	1,594	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			143.00000	139	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,726.00000	3,756	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,328.00000	3,294	26.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.10	Put		11.00000	10	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,351.00000	2,317	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		33.00000	34	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,461.00000	1,430	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		143.00000	147	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		138.00000	133	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,821.00000	3,850	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		93.00000	90	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,776.00000	4,807	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,476.00000	3,442	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		9.00000	9	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,495.00000	2,461	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		28.00000	28	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,583.00000	1,551	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		116.00000	118	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,544.00000	2,510	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		26.00000	26	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,625.00000	1,593	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		107.00000	110	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,575.00000	3,541	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		8.00000	8	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,592.00000	2,558	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		25.00000	25	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,667.00000	1,635	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		100.00000	102	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		958.00000	934	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		391.00000	401	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,377.00000	3,343	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		10.00000	10	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,399.00000	2,365	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		32.00000	32	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,501.00000	1,470	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		134.00000	137	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,675.00000	3,640	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		7.00000	7	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,689.00000	2,655	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		22.00000	22	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,752.00000	1,720	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		85.00000	87	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		1,013.00000	988	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		346.00000	355	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,724.00000	3,690	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		7.00000	7	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,738.00000	2,704	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		21.00000	21	24.10	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 15/03/2010 Currency Future	6.70	Call		1,796.00000	1,763	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		79.00000	80	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		1,042.00000	1,016	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		325.00000	333	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		133.00000	129	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,916.00000	3,946	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,873.00000	3,839	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		6.00000	6	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,885.00000	2,850	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		17.00000	17	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,929.00000	1,895	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		61.00000	62	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		96.00000	93	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,729.00000	4,760	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,923.00000	3,889	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		6.00000	5	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,933.00000	2,899	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		16.00000	16	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,973.00000	1,940	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		56.00000	57	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		0.00000	3,988	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		0.00000	5	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		0.00000	2,997	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		0.00000	14	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		0.00000	1,201	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		0.00000	218	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.50490	8.53990		23.30	935,539.00	110	110.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		0.00000	787	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		0.00000	832	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		786.00000	769	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		846.00000	864	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		769.00000	752	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		879.00000	897	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		719.00000	703	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		979.00000	998	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		703.00000	688	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,013.00000	1,033	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		659.00000	644	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,119.00000	1,139	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		688.00000	673	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,048.00000	1,068	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		645.00000	630	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,155.00000	1,175	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		605.00000	591	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,265.00000	1,287	25.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.15	Call			618.00000	604	24.90	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,228.00000	1,249	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			631.00000	617	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,191.00000	1,212	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			673.00000	658	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,083.00000	1,103	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			557.00000	545	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,417.00000	1,440	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			535.00000	523	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,495.00000	1,518	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			505.00000	493	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,615.00000	1,638	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			525.00000	513	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,535.00000	1,558	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			486.00000	475	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,696.00000	1,720	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			515.00000	503	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,575.00000	1,598	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			224.00000	217	30.37	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,584.00000	3,612	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			495.00000	484	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,655.00000	1,679	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			443.00000	432	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,903.00000	1,928	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			418.00000	408	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,028.00000	2,053	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			380.00000	370	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,240.00000	2,265	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			410.00000	400	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,070.00000	2,095	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			435.00000	424	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,945.00000	1,969	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			206.00000	200	30.75	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,816.00000	3,845	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			557.00000	545	25.52	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,417.00000	1,440	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,038.00000	1,017	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			499.00000	512	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			477.00000	466	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,737.00000	1,761	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			459.00000	449	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,819.00000	1,844	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			426.00000	416	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,986.00000	2,011	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			394.00000	385	27.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,155.00000	2,180	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		190.00000	184	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,050.00000	4,079	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,014.00000	993	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		524.00000	538	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		468.00000	457	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,778.00000	1,802	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		451.00000	440	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,861.00000	1,886	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		402.00000	392	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,112.00000	2,137	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		387.00000	377	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,197.00000	2,222	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		187.00000	181	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,097.00000	4,126	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		945.00000	925	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		605.00000	620	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		459.00000	449	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,819.00000	1,844	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		394.00000	385	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,155.00000	2,180	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		366.00000	357	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,326.00000	2,352	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		178.00000	173	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,238.00000	4,268	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		881.00000	863	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		692.00000	708	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		435.00000	424	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,945.00000	1,969	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		387.00000	377	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,197.00000	2,222	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		373.00000	363	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,283.00000	2,309	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		359.00000	350	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,369.00000	2,395	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		346.00000	338	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,457.00000	2,483	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		170.00000	165	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,380.00000	4,410	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		968.00000	947	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		578.00000	592	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		468.00000	457	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,778.00000	1,802	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		181.00000	176	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,191.00000	4,221	31.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,169.00000	1,146	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			380.00000	391	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			546.00000	534	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,456.00000	1,479	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			451.00000	440	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,861.00000	1,886	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,198.00000	1,174	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			358.00000	369	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			477.00000	466	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,737.00000	1,761	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			203.00000	197	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,863.00000	3,892	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,227.00000	1,203	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			337.00000	348	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			569.00000	556	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,379.00000	1,401	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			546.00000	534	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,456.00000	1,479	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			199.00000	193	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,909.00000	3,939	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,256.00000	1,232	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			316.00000	327	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			581.00000	567	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,341.00000	1,362	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,791.00000	4,756	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,307.00000	3,272	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			17.00000	17	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,907.00000	1,875	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			117.00000	120	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			923.00000	904	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			633.00000	649	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			280.00000	272	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,990.00000	3,017	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			89.00000	85	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,799.00000	5,830	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			44.00000	42	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,254.00000	7,287	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,040.00000	5,005	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	1	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,554.00000	3,519	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			14.00000	14	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,124.00000	2,090	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			84.00000	85	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			306.00000	299	28.95	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 14/06/2010 Currency Future	11.00	Put		2,767.00000	2,794	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		184.00000	178	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,144.00000	4,173	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		100.00000	96	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,560.00000	5,591	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		49.00000	47	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,010.00000	7,042	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,430.00000	1,401	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		241.00000	246	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		593.00000	579	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,303.00000	1,324	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		525.00000	513	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,535.00000	1,558	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		227.00000	221	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,537.00000	3,566	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,356.00000	3,321	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		16.00000	16	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,396.00000	2,362	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		56.00000	57	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,543.00000	1,513	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		204.00000	208	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		285.00000	277	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,945.00000	2,972	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		145.00000	139	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,805.00000	4,834	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,582.00000	2,548	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		42.00000	43	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,701.00000	1,670	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		161.00000	165	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		216.00000	210	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,677.00000	3,705	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		158.00000	153	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,618.00000	4,648	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		270.00000	263	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,080.00000	3,108	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		193.00000	187	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,003.00000	4,032	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		135.00000	130	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,945.00000	4,975	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,603.00000	3,568	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		13.00000	13	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,629.00000	2,595	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		39.00000	40	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,741.00000	1,710	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		151.00000	155	21.18	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,063.00000	1,042	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			473.00000	487	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			261.00000	253	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,171.00000	3,199	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			129.00000	124	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,039.00000	5,069	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,455.00000	3,420	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			15.00000	15	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,489.00000	2,455	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			49.00000	50	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,621.00000	1,590	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			181.00000	185	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			991.00000	970	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			551.00000	565	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			353.00000	344	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,413.00000	2,439	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			247.00000	241	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,308.00000	3,336	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			120.00000	116	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,180.00000	5,211	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,406.00000	3,370	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			16.00000	15	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,442.00000	2,408	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			52.00000	53	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,582.00000	1,551	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			192.00000	197	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			243.00000	236	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,353.00000	3,382	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			175.00000	170	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,285.00000	4,315	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			118.00000	113	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,228.00000	5,258	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			340.00000	332	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,500.00000	2,527	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			239.00000	232	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,399.00000	3,428	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			173.00000	168	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,333.00000	4,363	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			115.00000	110	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,275.00000	5,305	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			256.00000	249	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,216.00000	3,244	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			126.00000	121	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,086.00000	5,116	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,653.00000	3,618	26.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.90	Put		13.00000	13	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,676.00000	2,642	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		36.00000	37	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,782.00000	1,750	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		142.00000	146	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		1,089.00000	1,067	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		449.00000	462	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		380.00000	370	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,240.00000	2,265	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		265.00000	258	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,125.00000	3,153	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		132.00000	127	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,992.00000	5,022	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,702.00000	3,667	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		12.00000	12	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,724.00000	2,689	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		34.00000	35	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,823.00000	1,792	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		133.00000	137	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,115.00000	1,093	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		425.00000	438	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,752.00000	3,717	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		12.00000	12	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,771.00000	2,737	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		31.00000	32	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,865.00000	1,833	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		125.00000	128	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,142.00000	1,119	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		402.00000	414	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		275.00000	267	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,035.00000	3,062	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		196.00000	190	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,956.00000	3,985	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		138.00000	133	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,898.00000	4,928	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,900.00000	3,865	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		11.00000	10	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,915.00000	2,880	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		25.00000	25	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,992.00000	1,960	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		102.00000	105	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		290.00000	282	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,901.00000	2,927	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		148.00000	143	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,758.00000	4,788	31.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,950.00000	3,915	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		10.00000	10	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,963.00000	2,928	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		23.00000	23	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,035.00000	2,003	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		96.00000	98	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		296.00000	288	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,856.00000	2,883	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		209.00000	203	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,769.00000	3,798	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		152.00000	146	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,712.00000	4,741	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		0.00000	3,965	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		0.00000	10	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		0.00000	2,976	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		0.00000	22	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		0.00000	2,046	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		0.00000	91	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		0.00000	1,262	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		0.00000	307	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		0.00000	293	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		0.00000	2,838	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		0.00000	207	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		0.00000	3,752	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		0.00000	149	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		0.00000	4,695	31.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.14200	12.93190		22.01	118,278.00	9	36,356.00
£ / R On 12/06/2009 Currency Future	12.95	Call		210.00000	298	20.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		228.00000	106	20.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		155.00000	218	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		323.00000	176	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		115.00000	158	22.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		433.00000	266	22.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		127.00000	176	22.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		395.00000	234	22.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		104.00000	142	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		472.00000	300	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		155.00000	218	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		323.00000	176	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		140.00000	196	22.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		359.00000	204	22.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		281.00000	414	21.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		149.00000	72	21.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		309.00000	460	23.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	12.75	Put			127.00000	68	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call			343.00000	499	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put			111.00000	57	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call			468.00000	624	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put			86.00000	32	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			378.00000	540	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			96.00000	48	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			255.00000	368	20.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			173.00000	76	20.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			86.00000	113	23.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			554.00000	371	23.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			95.00000	127	23.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			513.00000	335	23.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			78.00000	101	24.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			596.00000	409	24.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			27.00000	50	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			995.00000	808	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			59.00000	80	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			728.00000	538	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			54.00000	74	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			772.00000	582	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			48.00000	69	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			816.00000	627	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			31.00000	57	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			949.00000	765	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			17.00000	33	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,135.00000	941	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			23.00000	44	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			1,041.00000	852	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			27.00000	50	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			995.00000	808	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			20.00000	38	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			1,088.00000	896	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			12.00000	25	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,230.00000	1,033	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			10.00000	21	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,279.00000	1,079	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			9.00000	18	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,327.00000	1,126	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			7.00000	16	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,376.00000	1,174	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			14.00000	29	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,183.00000	987	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			2.00000	5	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,720.00000	1,513	29.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.90	Call			1.00000	2	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,969.00000	1,760	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,468.00000	2,258	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	1	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,168.00000	1,959	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	1	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			2,069.00000	1,859	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	1	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,118.00000	1,909	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1.00000	2	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,969.00000	1,760	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			5.00000	11	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,473.00000	1,269	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			3.00000	7	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,621.00000	1,415	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			2.00000	4	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,770.00000	1,562	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1.00000	3	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,869.00000	1,661	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1.00000	2	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,919.00000	1,710	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1.00000	2	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			2,019.00000	1,810	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			2.00000	5	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,720.00000	1,513	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1.00000	3	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,819.00000	1,611	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			2.00000	6	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,671.00000	1,464	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			2.00000	6	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,671.00000	1,464	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			4.00000	8	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,572.00000	1,366	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			6.00000	13	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,424.00000	1,221	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			4.00000	10	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,522.00000	1,318	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,418.00000	2,208	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	1	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,218.00000	2,009	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,418.00000	2,208	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	1	29.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.05	Put			2,118.00000	1,909	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,518.00000	2,308	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,318.00000	2,108	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			12.00000	25	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,230.00000	1,033	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1.00000	2	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,919.00000	1,710	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	1	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,268.00000	2,059	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,618.00000	2,408	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,968.00000	2,758	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,218.00000	3,008	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,918.00000	2,708	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,718.00000	2,508	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,768.00000	2,558	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,668.00000	2,458	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,818.00000	2,608	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,668.00000	2,458	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,418.00000	3,208	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,068.00000	2,858	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,168.00000	2,958	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,568.00000	3,358	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,268.00000	3,058	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,468.00000	3,258	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,668.00000	3,458	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,768.00000	3,558	29.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,818.00000	3,608	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,518.00000	3,308	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,318.00000	3,108	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,868.00000	3,658	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,218.00000	4,008	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,118.00000	3,908	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,568.00000	4,358	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,868.00000	4,658	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,468.00000	5,258	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			6,068.00000	5,858	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,218.00000	6,008	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,868.00000	5,658	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,418.00000	5,208	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,318.00000	5,108	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,818.00000	5,608	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,318.00000	4,108	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,368.00000	3,158	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,868.00000	2,658	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	1	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,168.00000	1,959	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,368.00000	2,158	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,468.00000	2,258	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,568.00000	2,358	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1.00000	3	29.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.80	Put			1,869.00000	1,661	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,368.00000	2,158	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	1	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,218.00000	2,009	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,618.00000	2,408	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,868.00000	2,658	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,968.00000	2,758	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,718.00000	2,508	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,268.00000	3,058	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,968.00000	2,758	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,168.00000	2,958	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			3,018.00000	2,808	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			3,118.00000	2,908	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,468.00000	3,258	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,068.00000	2,858	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,368.00000	3,158	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,668.00000	3,458	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,868.00000	3,658	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,768.00000	3,558	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,968.00000	3,758	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			4,068.00000	3,858	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,968.00000	3,758	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,168.00000	3,958	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,618.00000	3,408	29.91	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,718.00000	3,508	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,918.00000	3,708	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			4,018.00000	3,808	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,218.00000	3,008	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,418.00000	3,208	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,918.00000	3,708	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,418.00000	4,208	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,518.00000	4,308	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,618.00000	4,408	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,718.00000	4,508	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,518.00000	5,308	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,618.00000	5,408	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,718.00000	5,508	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,918.00000	5,708	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			6,018.00000	5,808	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,118.00000	5,908	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,918.00000	4,708	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,018.00000	4,808	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			5,118.00000	4,908	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,218.00000	5,008	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,018.00000	4,808	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,218.00000	5,008	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	29.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.45	Put		5,518.00000	5,308	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		5,718.00000	5,508	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put		5,568.00000	5,358	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put		5,668.00000	5,458	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put		5,768.00000	5,558	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,968.00000	5,758	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put		6,168.00000	5,958	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put		6,268.00000	6,058	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		5,918.00000	5,708	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		6,118.00000	5,908	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		6,318.00000	6,108	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		6,418.00000	6,208	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put		6,518.00000	6,308	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put		6,618.00000	6,408	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,968.00000	5,758	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		6,368.00000	6,158	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		6,468.00000	6,258	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,468.00000	4,258	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		4,668.00000	4,458	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		4,768.00000	4,558	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,968.00000	4,758	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		5,068.00000	4,858	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		5,168.00000	4,958	29.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,268.00000	5,058	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,168.00000	3,958	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,268.00000	4,058	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,368.00000	4,158	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,468.00000	4,258	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,968.00000	4,758	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,718.00000	3,508	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,218.00000	4,008	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,118.00000	3,908	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,418.00000	4,208	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,618.00000	4,408	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,518.00000	3,308	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,918.00000	2,708	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			3.00000	7	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,621.00000	1,415	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			41.00000	65	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			860.00000	673	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			17.00000	33	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,135.00000	941	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			36.00000	61	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			904.00000	719	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			5.00000	11	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,473.00000	1,269	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			71.00000	93	24.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			639.00000	451	24.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			36.00000	61	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			904.00000	719	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			31.00000	57	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			949.00000	765	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			6.00000	13	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,424.00000	1,221	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			7.00000	16	29.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.30	Put			1,376.00000	1,174	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			65.00000	86	25.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			683.00000	494	25.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			54.00000	74	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			772.00000	582	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			65.00000	86	25.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			683.00000	494	25.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			86.00000	113	23.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			554.00000	371	23.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,032.00000	5,242	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,532.00000	3,742	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,032.00000	2,242	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			585.00000	759	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			53.00000	17	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,468.00000	5,258	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,968.00000	6,758	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,482.00000	5,692	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			3,982.00000	4,192	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,482.00000	2,692	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			991.00000	1,194	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			9.00000	2	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			5,732.00000	5,942	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			4,232.00000	4,442	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			2,732.00000	2,942	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			1,234.00000	1,442	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			2.00000	0	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			231.00000	332	20.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			200.00000	90	20.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call			190.00000	269	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put			258.00000	127	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call			545.00000	713	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put			63.00000	21	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call			172.00000	243	21.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put			290.00000	151	21.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	12.30	Call		669.00000	853	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		37.00000	11	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		585.00000	759	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		53.00000	17	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		506.00000	668	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		74.00000	26	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		423.00000	581	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		91.00000	39	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		231.00000	332	20.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		200.00000	90	20.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		713.00000	900	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		31.00000	8	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		627.00000	806	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		45.00000	14	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		423.00000	581	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		91.00000	39	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		378.00000	540	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		96.00000	48	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		140.00000	196	22.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		359.00000	204	22.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		59.00000	80	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		728.00000	538	26.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.36320	13.14870		21.39	0.00	0	4,243.00
£ / R On 14/09/2009 Currency Future	13.15	Call		615.00000	703	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		616.00000	490	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		557.00000	638	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		708.00000	575	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		505.00000	578	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		807.00000	665	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		474.00000	542	21.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		876.00000	729	21.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		522.00000	598	21.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		773.00000	634	21.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		595.00000	681	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		646.00000	518	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		615.00000	703	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		616.00000	490	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		677.00000	776	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		528.00000	412	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		699.00000	802	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		500.00000	388	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		722.00000	832	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		474.00000	368	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		798.00000	926	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		399.00000	312	20.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.85	Call			746.00000	862	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			448.00000	349	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			656.00000	750	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			557.00000	437	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			522.00000	598	21.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			773.00000	634	21.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			460.00000	525	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			911.00000	761	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			445.00000	508	22.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			947.00000	795	22.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			320.00000	380	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,271.00000	1,117	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			406.00000	462	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,057.00000	899	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			377.00000	434	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,129.00000	971	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			393.00000	448	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,094.00000	935	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			377.00000	434	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,129.00000	971	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			333.00000	396	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,235.00000	1,082	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			281.00000	335	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,382.00000	1,222	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			293.00000	350	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,345.00000	1,186	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			320.00000	380	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,271.00000	1,117	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			257.00000	308	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,459.00000	1,295	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			235.00000	282	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,537.00000	1,369	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			225.00000	270	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,576.00000	1,407	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			269.00000	321	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,420.00000	1,258	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			163.00000	197	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,864.00000	1,684	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			128.00000	155	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,079.00000	1,892	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			77.00000	94	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,528.00000	2,331	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			99.00000	122	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,301.00000	2,108	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			110.00000	134	23.37	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 14/09/2009 Currency Future	15.25	Put		2,211.00000	2,021	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		122.00000	148	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		2,123.00000	1,935	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		163.00000	197	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,864.00000	1,684	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		206.00000	247	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,657.00000	1,484	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		179.00000	216	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,780.00000	1,603	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		128.00000	155	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		2,079.00000	1,892	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		141.00000	171	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,992.00000	1,808	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		155.00000	188	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,906.00000	1,725	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		134.00000	163	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,035.00000	1,850	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		148.00000	179	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,949.00000	1,766	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		171.00000	206	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,822.00000	1,643	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		155.00000	188	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,906.00000	1,725	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		105.00000	128	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,256.00000	2,065	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		116.00000	141	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		2,167.00000	1,978	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		187.00000	226	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,739.00000	1,563	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		99.00000	122	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,301.00000	2,108	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		77.00000	94	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,528.00000	2,331	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		90.00000	110	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,391.00000	2,197	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		73.00000	90	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,574.00000	2,376	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		69.00000	85	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,620.00000	2,422	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		85.00000	105	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,437.00000	2,241	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		246.00000	295	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,498.00000	1,332	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		62.00000	77	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,713.00000	2,513	23.37	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 14/09/2009 Currency Future	14.65	Call			196.00000	237	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,698.00000	1,523	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			171.00000	206	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,822.00000	1,643	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			94.00000	116	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,346.00000	2,153	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			269.00000	321	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,420.00000	1,258	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			348.00000	408	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,199.00000	1,045	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			362.00000	421	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,164.00000	1,008	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			306.00000	364	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,308.00000	1,151	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			215.00000	259	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,616.00000	1,445	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			105.00000	128	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,256.00000	2,065	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			56.00000	69	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,807.00000	2,606	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			94.00000	116	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,346.00000	2,153	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			62.00000	77	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,713.00000	2,513	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			56.00000	69	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,807.00000	2,606	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			50.00000	62	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,901.00000	2,699	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			45.00000	56	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,996.00000	2,792	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			134.00000	163	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,035.00000	1,850	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			81.00000	99	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,482.00000	2,286	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			66.00000	81	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,667.00000	2,468	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			81.00000	99	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,482.00000	2,286	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			59.00000	73	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,760.00000	2,560	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			53.00000	65	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,854.00000	2,652	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			47.00000	59	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,949.00000	2,745	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			246.00000	295	23.37	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 14/09/2009 Currency Future	14.40	Put			1,498.00000	1,332	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			36.00000	45	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,187.00000	2,981	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			306.00000	364	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,308.00000	1,151	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			196.00000	237	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,698.00000	1,523	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			122.00000	148	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,123.00000	1,935	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			206.00000	247	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,657.00000	1,484	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			418.00000	477	22.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,020.00000	864	22.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			393.00000	448	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,094.00000	935	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			333.00000	396	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,235.00000	1,082	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			215.00000	259	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,616.00000	1,445	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			406.00000	462	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,057.00000	899	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			432.00000	492	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			983.00000	829	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			257.00000	308	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,459.00000	1,295	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			490.00000	560	21.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			841.00000	697	21.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			460.00000	525	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			911.00000	761	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,049.00000	5,263	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,550.00000	3,764	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			1.00000	0	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,087.00000	2,287	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			38.00000	24	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			889.00000	1,026	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			340.00000	262	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			14.00000	18	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,965.00000	3,754	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			2.00000	3	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,453.00000	5,239	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,952.00000	6,737	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,499.00000	5,713	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.31	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	9.15	Call			3,999.00000	4,213	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,514.00000	2,722	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			15.00000	9	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,198.00000	1,359	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			199.00000	146	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			24.00000	30	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,525.00000	3,317	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			4.00000	5	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,005.00000	4,791	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	1	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,502.00000	6,287	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,749.00000	5,963	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,249.00000	4,463	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,757.00000	2,968	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			8.00000	5	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,390.00000	1,564	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			142.00000	101	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			32.00000	40	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,283.00000	3,077	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			5.00000	6	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,756.00000	4,543	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,252.00000	6,038	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			635.00000	726	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			586.00000	463	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			858.00000	992	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			359.00000	278	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			575.00000	660	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			677.00000	547	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			539.00000	618	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			740.00000	604	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			953.00000	1,096	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			304.00000	232	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			827.00000	958	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			379.00000	295	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			772.00000	894	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			423.00000	330	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			635.00000	726	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			586.00000	463	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			986.00000	1,131	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			287.00000	218	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			920.00000	1,060	20.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.55	Put		322.00000	247	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		746.00000	862	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		448.00000	349	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		722.00000	832	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		474.00000	368	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		539.00000	618	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		740.00000	604	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		445.00000	508	22.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		947.00000	795	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.56480	13.34360		21.41	0.00	0	1,526.00
£ / R On 14/12/2009 Currency Future	13.35	Call		847.00000	937	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		853.00000	723	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		790.00000	875	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		947.00000	810	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		739.00000	817	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,045.00000	902	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		706.00000	781	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,113.00000	966	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		755.00000	836	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,012.00000	871	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		828.00000	916	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		884.00000	751	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		907.00000	1,001	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		763.00000	636	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		927.00000	1,023	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		733.00000	609	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		947.00000	1,051	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		704.00000	586	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,013.00000	1,138	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		619.00000	523	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		990.00000	1,109	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		647.00000	544	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		755.00000	836	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,012.00000	871	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		687.00000	763	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,143.00000	999	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		722.00000	799	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,079.00000	934	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		668.00000	747	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,174.00000	1,032	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		513.00000	584	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,470.00000	1,320	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		613.00000	694	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,269.00000	1,130	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		595.00000	675	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.05	Put			1,301.00000	1,160	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			595.00000	675	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,301.00000	1,160	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			578.00000	656	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,334.00000	1,191	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			529.00000	602	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,435.00000	1,287	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			469.00000	535	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,575.00000	1,420	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			498.00000	567	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,504.00000	1,353	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			483.00000	551	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,540.00000	1,386	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			454.00000	519	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,611.00000	1,454	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			353.00000	406	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,910.00000	1,741	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			365.00000	419	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,871.00000	1,704	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			427.00000	488	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,684.00000	1,524	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			401.00000	459	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,758.00000	1,595	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			377.00000	432	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,833.00000	1,667	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			331.00000	381	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,988.00000	1,816	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			310.00000	357	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,067.00000	1,892	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			291.00000	335	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,147.00000	1,970	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			222.00000	257	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,478.00000	2,292	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			578.00000	656	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,334.00000	1,191	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			545.00000	619	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,401.00000	1,255	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			649.00000	730	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,205.00000	1,065	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			427.00000	488	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,684.00000	1,524	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			561.00000	638	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,368.00000	1,223	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			441.00000	503	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,647.00000	1,489	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Call			414.00000	474	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,720.00000	1,559	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			389.00000	445	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,795.00000	1,631	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			300.00000	346	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,107.00000	1,931	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			668.00000	747	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,174.00000	1,032	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			631.00000	714	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,237.00000	1,099	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			561.00000	638	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,368.00000	1,223	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			441.00000	503	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,647.00000	1,489	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			342.00000	393	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,949.00000	1,778	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			414.00000	474	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,720.00000	1,559	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			321.00000	369	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,027.00000	1,854	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			649.00000	730	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,205.00000	1,065	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			483.00000	551	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,540.00000	1,386	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			353.00000	406	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,910.00000	1,741	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			498.00000	567	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,504.00000	1,353	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,044.00000	5,265	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,558.00000	3,774	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	9	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,175.00000	2,365	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			132.00000	100	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,097.00000	1,229	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			554.00000	464	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			193.00000	224	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,649.00000	2,459	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			63.00000	74	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,020.00000	3,810	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			19.00000	22	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,475.00000	5,257	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			5.00000	6	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,961.00000	6,741	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,494.00000	5,715	20.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,999.00000	4,218	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		6.00000	4	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,568.00000	2,770	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		75.00000	55	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,377.00000	1,529	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		384.00000	314	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		263.00000	303	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,269.00000	2,089	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		90.00000	105	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,596.00000	3,390	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		27.00000	32	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,033.00000	4,817	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		7.00000	9	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,514.00000	6,294	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,744.00000	5,965	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,247.00000	4,467	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		3.00000	2	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,796.00000	3,002	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		52.00000	38	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,550.00000	1,712	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		306.00000	247	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		108.00000	126	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,364.00000	3,162	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		33.00000	39	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,790.00000	4,574	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		9.00000	11	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,266.00000	6,046	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		867.00000	958	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		823.00000	693	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		828.00000	916	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		884.00000	751	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,041.00000	1,168	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		597.00000	503	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,217.00000	1,357	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		473.00000	393	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,156.00000	1,292	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		513.00000	427	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,041.00000	1,168	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		597.00000	503	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,127.00000	1,260	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		533.00000	446	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,069.00000	1,198	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		575.00000	483	20.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.05	Call			968.00000	1,080	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			675.00000	565	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			887.00000	979	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			793.00000	664	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			809.00000	896	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			915.00000	781	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			773.00000	855	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			979.00000	840	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			613.00000	694	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,269.00000	1,130	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			847.00000	937	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			853.00000	723	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			706.00000	781	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,113.00000	966	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.76970		13.53870		21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			0.00000	1,134	21.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			0.00000	914	21.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			1,060.00000	1,155	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,022.00000	885	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			986.00000	1,075	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,148.00000	1,005	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			935.00000	1,018	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,246.00000	1,098	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			902.00000	982	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,313.00000	1,162	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			951.00000	1,037	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,213.00000	1,067	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			1,023.00000	1,114	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,084.00000	944	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,088.00000	4,306	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			49.00000	36	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,113.00000	3,335	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			74.00000	65	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,242.00000	2,430	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			203.00000	161	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,533.00000	1,680	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			494.00000	410	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			745.00000	810	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,706.00000	1,540	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			541.00000	584	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,502.00000	2,315	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			398.00000	429	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,359.00000	3,159	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			295.00000	318	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,256.00000	4,048	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.60	Call			3,992.00000	4,211	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			53.00000	41	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,019.00000	3,237	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			80.00000	68	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,162.00000	2,347	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			224.00000	177	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,475.00000	1,615	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			536.00000	445	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			720.00000	782	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,781.00000	1,613	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			524.00000	567	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,585.00000	2,397	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			386.00000	416	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,447.00000	3,247	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			285.00000	309	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,346.00000	4,139	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,894.00000	4,116	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			55.00000	47	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,928.00000	3,140	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			90.00000	70	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,086.00000	2,265	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			247.00000	195	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,421.00000	1,551	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			582.00000	482	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			696.00000	756	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,858.00000	1,686	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			508.00000	550	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,669.00000	2,480	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			374.00000	404	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,535.00000	3,335	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			273.00000	300	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,435.00000	4,230	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,796.00000	4,020	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			57.00000	51	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,839.00000	3,045	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			100.00000	76	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,011.00000	2,185	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			272.00000	215	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,369.00000	1,492	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			631.00000	523	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			674.00000	731	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,935.00000	1,762	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			492.00000	533	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,753.00000	2,563	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			363.00000	392	26.46	0.00	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	16.80	Put		3,624.00000	3,423	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		262.00000	290	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,523.00000	4,320	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,649.00000	3,873	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		60.00000	53	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,706.00000	2,910	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		118.00000	90	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,901.00000	2,070	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		313.00000	250	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,296.00000	1,412	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		707.00000	592	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		642.00000	696	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,053.00000	1,876	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		469.00000	508	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,881.00000	2,688	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		347.00000	375	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,758.00000	3,555	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		246.00000	272	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,657.00000	4,453	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,747.00000	3,971	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		58.00000	52	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,794.00000	3,000	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		106.00000	80	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,974.00000	2,146	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		285.00000	226	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,344.00000	1,465	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		656.00000	545	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		663.00000	719	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,974.00000	1,800	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		484.00000	525	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,795.00000	2,605	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		357.00000	386	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,669.00000	3,467	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		257.00000	284	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,568.00000	4,364	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		0.00000	4,258	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		0.00000	39	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		0.00000	3,286	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		0.00000	66	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		0.00000	2,388	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		0.00000	169	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		0.00000	1,647	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		0.00000	427	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		0.00000	796	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		0.00000	1,576	22.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.55	Call		0.00000	575	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		0.00000	2,356	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		0.00000	423	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		0.00000	3,203	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		0.00000	313	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		0.00000	4,094	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.96600	13.73340		21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,204.00000	1,296	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,220.00000	1,080	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,222.00000	1,316	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,189.00000	1,050	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,167.00000	1,258	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,284.00000	1,142	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,099.00000	1,184	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,415.00000	1,268	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,066.00000	1,149	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,483.00000	1,333	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,150.00000	1,239	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,316.00000	1,173	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,115.00000	1,202	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,382.00000	1,236	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,298.00000	1,399	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,065.00000	933	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,318.00000	1,421	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,035.00000	905	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,402.00000	1,511	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		918.00000	795	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,359.00000	1,465	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		976.00000	849	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,186.00000	1,277	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,252.00000	1,111	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,150.00000	1,239	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,316.00000	1,173	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,082.00000	1,166	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,449.00000	1,300	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		934.00000	1,005	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,800.00000	1,639	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,004.00000	1,082	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,621.00000	1,466	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,339.00000	1,443	20.52	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,005.00000	877	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		438.00000	469	26.43	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,204.00000	4,003	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,132.00000	1,221	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,349.00000	1,205	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.35	Call			1,884.00000	2,038	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			501.00000	422	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,589.00000	1,719	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			705.00000	603	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			757.00000	813	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,374.00000	2,197	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			587.00000	629	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,203.00000	3,013	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			455.00000	487	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,072.00000	3,871	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			352.00000	380	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,968.00000	4,764	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,916.00000	2,072	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			483.00000	406	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,614.00000	1,750	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			680.00000	584	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,380.00000	1,488	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			947.00000	822	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,019.00000	1,098	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,586.00000	1,432	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			767.00000	824	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,334.00000	2,158	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			594.00000	636	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,161.00000	2,970	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			461.00000	493	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,027.00000	3,827	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			358.00000	385	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,924.00000	4,719	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,149.00000	5,377	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			15.00000	11	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,721.00000	3,939	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			88.00000	73	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,414.00000	2,599	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			281.00000	233	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,469.00000	1,584	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			835.00000	718	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			625.00000	669	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,991.00000	2,803	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			427.00000	458	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,294.00000	4,092	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			271.00000	296	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,638.00000	5,430	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			159.00000	174	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,026.00000	6,808	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,591.00000	5,821	21.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.15	Put		7.00000	5	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,144.00000	4,362	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		61.00000	46	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,779.00000	2,976	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		196.00000	160	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,698.00000	1,842	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		615.00000	526	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		700.00000	750	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,616.00000	2,434	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		478.00000	512	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,895.00000	3,696	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		317.00000	346	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,234.00000	5,030	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		187.00000	205	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,603.00000	6,389	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,838.00000	6,069	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		5.00000	3	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,379.00000	4,600	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		45.00000	34	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,991.00000	3,195	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		158.00000	129	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,852.00000	2,005	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		519.00000	439	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		747.00000	802	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,414.00000	2,236	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		509.00000	546	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,676.00000	3,480	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		346.00000	375	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,012.00000	4,809	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		204.00000	224	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,371.00000	6,158	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,284.00000	4,504	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		51.00000	38	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,350.00000	3,564	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		117.00000	98	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,493.00000	2,681	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		260.00000	215	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,789.00000	1,938	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		556.00000	472	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		961.00000	1,035	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,728.00000	1,569	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		728.00000	781	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,494.00000	2,315	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		564.00000	606	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,331.00000	3,140	25.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.40	Call			3,442.00000	3,657	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			109.00000	91	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,574.00000	2,764	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			240.00000	198	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			990.00000	1,066	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,656.00000	1,500	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			579.00000	621	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,246.00000	3,055	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			449.00000	481	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,116.00000	3,915	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,426.00000	4,648	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			43.00000	32	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,488.00000	3,704	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			105.00000	88	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,614.00000	2,806	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			231.00000	190	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			432.00000	463	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,249.00000	4,047	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			894.00000	962	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,911.00000	1,746	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			682.00000	731	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,699.00000	2,515	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			529.00000	567	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,545.00000	3,351	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			411.00000	440	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,428.00000	4,224	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			833.00000	896	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,100.00000	1,930	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			640.00000	686	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,907.00000	2,720	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			496.00000	532	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,763.00000	3,566	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			387.00000	414	26.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,653.00000	4,448	26.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,052.00000	4,268	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			68.00000	52	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,122.00000	3,333	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			138.00000	117	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,297.00000	2,478	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			314.00000	262	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,639.00000	1,780	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			656.00000	564	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			778.00000	836	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,295.00000	2,120	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			602.00000	644	24.92	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 14/06/2010 Currency Future	16.25	Put		3,119.00000	2,928	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		467.00000	499	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,983.00000	3,783	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		364.00000	389	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,881.00000	4,673	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,910.00000	4,128	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		76.00000	62	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,189.00000	2,360	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		355.00000	294	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,564.00000	1,690	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		730.00000	624	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,862.00000	4,082	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		79.00000	66	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,949.00000	3,150	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		165.00000	134	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,153.00000	2,321	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		370.00000	305	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,539.00000	1,660	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		756.00000	644	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		737.00000	791	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,454.00000	2,275	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		571.00000	614	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,288.00000	3,098	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		444.00000	475	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,160.00000	3,959	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		340.00000	371	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,056.00000	4,855	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,768.00000	3,987	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		85.00000	71	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,863.00000	3,063	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		180.00000	147	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,084.00000	2,248	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		400.00000	332	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,492.00000	1,609	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		808.00000	693	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		718.00000	770	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,535.00000	2,354	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		557.00000	598	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,373.00000	3,182	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		328.00000	358	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,145.00000	4,942	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,675.00000	3,892	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		91.00000	76	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,016.00000	2,177	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		432.00000	361	19.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.15	Call			1,446.00000	1,559	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			863.00000	743	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			542.00000	582	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,459.00000	3,266	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			422.00000	452	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,338.00000	4,136	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,957.00000	4,175	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			73.00000	59	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,035.00000	3,241	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			151.00000	125	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,225.00000	2,399	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			341.00000	283	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,098.00000	4,315	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			64.00000	49	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,167.00000	3,379	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			134.00000	113	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,336.00000	2,518	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			302.00000	252	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,669.00000	1,811	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			635.00000	545	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			789.00000	847	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,255.00000	2,081	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			610.00000	652	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,076.00000	2,886	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			473.00000	506	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,939.00000	3,740	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			368.00000	394	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,835.00000	4,628	27.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.32880		11.36920		21.33	2,401,705.60	212	38,487.00
€ / R On 12/06/2009 Currency Future	11.35	Call			202.00000	160	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			183.00000	181	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call			227.00000	182	21.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put			157.00000	153	21.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call			181.00000	140	22.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put			212.00000	211	22.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			102.00000	71	23.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			383.00000	392	23.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			102.00000	71	23.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			383.00000	392	23.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call			144.00000	108	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put			275.00000	279	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call			128.00000	94	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put			309.00000	315	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			81.00000	51	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.75	Put			462.00000	472	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			115.00000	82	23.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			345.00000	354	23.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call			202.00000	160	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			183.00000	181	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call			282.00000	234	20.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			113.00000	106	20.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call			161.00000	123	22.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put			242.00000	244	22.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			70.00000	42	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			500.00000	513	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			60.00000	35	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			540.00000	556	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			60.00000	35	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			540.00000	556	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			43.00000	23	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			624.00000	644	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			15.00000	6	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			895.00000	927	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			26.00000	12	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			756.00000	783	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			26.00000	12	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			756.00000	783	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			12.00000	5	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			943.00000	976	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			18.00000	7	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			848.00000	879	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			10.00000	3	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			991.00000	1,025	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			8.00000	3	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,039.00000	1,074	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			6.00000	2	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,087.00000	1,123	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			3.00000	1	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,234.00000	1,272	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,432.00000	1,471	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,631.00000	1,671	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,581.00000	1,621	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,931.00000	1,971	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,981.00000	2,021	24.04	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.25	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,881.00000	1,921	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,831.00000	1,871	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,781.00000	1,821	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,781.00000	1,821	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,681.00000	1,721	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			2,131.00000	2,171	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,281.00000	2,321	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,331.00000	2,371	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,031.00000	2,071	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,981.00000	2,021	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,681.00000	1,721	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,482.00000	1,521	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,731.00000	1,771	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,532.00000	1,571	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			2,081.00000	2,121	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,281.00000	2,321	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,331.00000	2,371	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,431.00000	2,471	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,531.00000	2,571	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,231.00000	2,271	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,931.00000	1,971	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,181.00000	2,221	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.95	Put		2,581.00000	2,621	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		2,631.00000	2,671	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,731.00000	2,771	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		3,281.00000	3,321	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		3,331.00000	3,371	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		2,981.00000	3,021	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		2,781.00000	2,821	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put		2,481.00000	2,521	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		2,231.00000	2,271	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		2,181.00000	2,221	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		2,431.00000	2,471	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		2,031.00000	2,071	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,731.00000	2,771	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		3,131.00000	3,171	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		3,531.00000	3,571	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		3,831.00000	3,871	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		2,931.00000	2,971	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,831.00000	2,871	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		1.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,532.00000	1,571	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		2.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		1,382.00000	1,422	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		12.00000	5	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		943.00000	976	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		10.00000	3	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		991.00000	1,025	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		4.00000	1	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,185.00000	1,222	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.50	Call			5.00000	2	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,136.00000	1,173	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			3.00000	1	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,283.00000	1,322	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			31.00000	15	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			711.00000	736	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			21.00000	9	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			802.00000	831	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			91.00000	61	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			422.00000	432	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			51.00000	28	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			582.00000	600	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			36.00000	19	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			667.00000	690	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			4.00000	1	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,185.00000	1,222	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			2.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,333.00000	1,372	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			31.00000	15	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			711.00000	736	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			21.00000	9	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			802.00000	831	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			3.00000	1	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,283.00000	1,322	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,482.00000	1,521	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			3.00000	1	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,234.00000	1,272	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			8.00000	3	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,039.00000	1,074	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,432.00000	1,471	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,381.00000	2,421	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,531.00000	2,571	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,881.00000	2,921	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,081.00000	3,121	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,181.00000	3,221	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,381.00000	3,421	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.85	Put			3,481.00000	3,521	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,581.00000	3,621	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,681.00000	3,721	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,031.00000	3,071	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,231.00000	3,271	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,931.00000	2,971	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,031.00000	3,071	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,231.00000	3,271	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,431.00000	3,471	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,631.00000	3,671	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,731.00000	3,771	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,931.00000	3,971	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			4,031.00000	4,071	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,131.00000	4,171	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,231.00000	4,271	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,431.00000	3,471	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,531.00000	3,571	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,931.00000	3,971	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,681.00000	2,721	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,731.00000	1,771	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,681.00000	2,721	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,781.00000	2,821	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,831.00000	2,871	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	6.25	Call			5,119.00000	5,079	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,619.00000	3,579	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,119.00000	2,079	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			643.00000	602	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			24.00000	23	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,881.00000	3,921	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,381.00000	5,421	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,881.00000	6,921	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,469.00000	5,429	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			3,969.00000	3,929	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,469.00000	2,429	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			973.00000	932	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			4.00000	3	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			5,031.00000	5,071	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,531.00000	6,571	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,569.00000	5,529	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,069.00000	4,029	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,569.00000	2,529	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,071.00000	1,031	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put			2.00000	2	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			4,931.00000	4,971	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put			6,431.00000	6,471	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			115.00000	82	23.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			345.00000	354	23.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call			382.00000	338	20.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put			63.00000	60	20.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call			314.00000	265	20.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put			94.00000	86	20.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call			253.00000	207	21.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.25	Put		134.00000	128	21.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		428.00000	380	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		58.00000	51	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		347.00000	298	20.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		78.00000	69	20.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		514.00000	473	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		45.00000	44	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		347.00000	298	20.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		78.00000	69	20.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		314.00000	265	20.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		94.00000	86	20.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call		0.00000	426	22.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put		0.00000	48	22.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.51470	11.55530		20.63	115,147.00	10	8,026.00
€ / R On 14/09/2009 Currency Future	11.55	Call		530.00000	496	20.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		525.00000	531	20.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		571.00000	535	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		466.00000	471	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		441.00000	410	21.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		685.00000	695	21.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		425.00000	395	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		720.00000	731	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		474.00000	442	21.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		619.00000	627	21.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		457.00000	426	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		652.00000	661	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		410.00000	381	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		755.00000	766	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		550.00000	515	20.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		495.00000	500	20.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		614.00000	578	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		409.00000	413	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		492.00000	459	21.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		587.00000	594	21.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		378.00000	346	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		822.00000	831	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		396.00000	363	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		791.00000	798	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		360.00000	329	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		855.00000	864	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		343.00000	313	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		888.00000	898	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		255.00000	229	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,100.00000	1,114	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		282.00000	254	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 14/09/2009 Currency Future	12.30	Put			1,027.00000	1,040	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			297.00000	268	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			991.00000	1,003	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			242.00000	216	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,137.00000	1,152	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			230.00000	205	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,174.00000	1,190	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			207.00000	183	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,251.00000	1,269	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			196.00000	173	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,291.00000	1,309	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			166.00000	146	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,411.00000	1,431	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			133.00000	115	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,577.00000	1,600	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			105.00000	90	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,750.00000	1,775	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			112.00000	96	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,706.00000	1,731	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			112.00000	96	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,706.00000	1,731	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			73.00000	61	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,018.00000	2,046	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			69.00000	57	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,063.00000	2,092	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			78.00000	65	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,972.00000	2,001	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			83.00000	70	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,927.00000	1,955	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			88.00000	74	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,883.00000	1,910	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			88.00000	74	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,883.00000	1,910	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			99.00000	84	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,794.00000	1,820	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			57.00000	47	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,201.00000	2,232	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			47.00000	38	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,341.00000	2,373	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			44.00000	36	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,388.00000	2,421	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			64.00000	54	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,109.00000	2,139	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			93.00000	79	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,838.00000	1,864	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 14/09/2009 Currency Future	13.30	Call		93.00000	79	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,838.00000	1,864	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		83.00000	70	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,927.00000	1,955	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		125.00000	108	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,620.00000	1,643	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		53.00000	44	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,248.00000	2,279	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		61.00000	50	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,155.00000	2,185	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		44.00000	36	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,388.00000	2,421	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		41.00000	33	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,436.00000	2,468	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		38.00000	31	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,483.00000	2,516	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		34.00000	27	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,578.00000	2,612	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		50.00000	41	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,295.00000	2,326	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		118.00000	102	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,663.00000	1,687	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		29.00000	23	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,674.00000	2,709	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		12.00000	9	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,306.00000	3,344	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		50.00000	41	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,295.00000	2,326	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		34.00000	27	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,578.00000	2,612	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		26.00000	20	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,770.00000	2,805	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		22.00000	17	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,867.00000	2,903	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		19.00000	15	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,964.00000	3,000	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		17.00000	13	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,061.00000	3,098	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		64.00000	54	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,109.00000	2,139	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		26.00000	20	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,770.00000	2,805	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		22.00000	17	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,867.00000	2,903	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		186.00000	164	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 14/09/2009 Currency Future	12.70	Put		1,330.00000	1,349	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		166.00000	146	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,411.00000	1,431	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		149.00000	130	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,493.00000	1,515	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		69.00000	57	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,063.00000	2,092	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		36.00000	29	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,531.00000	2,564	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		31.00000	25	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,626.00000	2,660	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		27.00000	22	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,722.00000	2,757	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		118.00000	102	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,663.00000	1,687	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		149.00000	130	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,493.00000	1,515	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		157.00000	137	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,452.00000	1,473	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		141.00000	122	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,535.00000	1,557	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		47.00000	38	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,341.00000	2,373	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		125.00000	108	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,620.00000	1,643	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		61.00000	50	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,155.00000	2,185	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		176.00000	154	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,370.00000	1,390	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		207.00000	183	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,251.00000	1,269	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		268.00000	241	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,063.00000	1,076	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		218.00000	194	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,213.00000	1,229	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		327.00000	297	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		922.00000	932	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		268.00000	241	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,063.00000	1,076	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		157.00000	137	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,452.00000	1,473	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		343.00000	313	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		888.00000	898	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		312.00000	282	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		956.00000	968	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 14/09/2009 Currency Future	12.15	Call			327.00000	297	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			922.00000	932	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			196.00000	173	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,291.00000	1,309	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,155.00000	5,115	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,655.00000	3,615	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,167.00000	2,125	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			12.00000	10	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			877.00000	833	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			222.00000	218	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			5.00000	4	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,850.00000	3,889	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,345.00000	5,386	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,845.00000	6,885	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,455.00000	5,415	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,955.00000	3,915	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,460.00000	2,419	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			5.00000	4	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,097.00000	1,052	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			142.00000	137	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			8.00000	6	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,553.00000	3,591	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	0	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,045.00000	5,086	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,545.00000	6,585	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,605.00000	5,565	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,105.00000	4,065	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,608.00000	2,567	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			3.00000	3	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,216.00000	1,171	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			111.00000	106	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			10.00000	7	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,405.00000	3,443	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,896.00000	4,936	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	22.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.95	Put		6,395.00000	6,435	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		511.00000	477	20.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		555.00000	562	20.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		662.00000	624	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		357.00000	359	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		746.00000	702	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		291.00000	288	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		688.00000	649	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		333.00000	334	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		638.00000	600	19.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		383.00000	385	19.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		592.00000	556	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		437.00000	442	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		592.00000	556	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		437.00000	442	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		410.00000	381	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		755.00000	766	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		511.00000	477	20.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		555.00000	562	20.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		715.00000	675	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		310.00000	310	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		614.00000	578	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		409.00000	413	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		425.00000	395	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		720.00000	731	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.68560	11.72360		20.87	140,227.20	12	2,331.00
€ / R On 14/12/2009 Currency Future	11.70	Call		735.00000	705	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		711.00000	720	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		755.00000	725	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		681.00000	690	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		716.00000	687	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		742.00000	751	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		629.00000	603	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		906.00000	917	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		680.00000	652	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		806.00000	816	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		662.00000	635	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		839.00000	849	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		613.00000	588	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		940.00000	952	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		598.00000	573	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		974.00000	987	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		645.00000	619	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		872.00000	883	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		797.00000	766	20.53	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 14/12/2009 Currency Future	11.55	Put		624.00000	631	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		697.00000	669	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		774.00000	784	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		583.00000	558	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,010.00000	1,023	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		569.00000	545	22.22	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,045.00000	1,059	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		555.00000	531	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,081.00000	1,095	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		480.00000	459	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,306.00000	1,323	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		503.00000	481	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,230.00000	1,246	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		515.00000	493	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,192.00000	1,207	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		457.00000	437	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,384.00000	1,402	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		447.00000	427	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,423.00000	1,442	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		185.00000	174	27.27	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,062.00000	3,088	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		436.00000	417	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,463.00000	1,481	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		426.00000	407	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,502.00000	1,521	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		387.00000	369	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,664.00000	1,683	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		353.00000	336	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,830.00000	1,850	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		323.00000	307	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,999.00000	2,021	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		338.00000	321	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,914.00000	1,935	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		330.00000	314	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,957.00000	1,978	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		330.00000	314	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,957.00000	1,978	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		290.00000	274	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,216.00000	2,239	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		284.00000	269	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,260.00000	2,283	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		296.00000	281	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,173.00000	2,195	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		303.00000	287	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,129.00000	2,151	25.53	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 14/12/2009 Currency Future	13.50	Call		309.00000	293	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,086.00000	2,108	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		303.00000	287	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,129.00000	2,151	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		316.00000	300	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,042.00000	2,064	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		264.00000	249	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,390.00000	2,414	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		345.00000	328	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,872.00000	1,893	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		164.00000	153	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,291.00000	3,318	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		277.00000	262	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,303.00000	2,326	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		251.00000	237	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,478.00000	2,502	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		240.00000	226	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,566.00000	2,590	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		228.00000	215	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,655.00000	2,679	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		218.00000	205	26.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,744.00000	2,769	26.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		338.00000	321	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,914.00000	1,935	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		323.00000	307	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,999.00000	2,021	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		270.00000	255	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,347.00000	2,370	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		257.00000	243	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,434.00000	2,457	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		245.00000	231	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,522.00000	2,546	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		378.00000	360	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,705.00000	1,725	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		361.00000	344	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,788.00000	1,808	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		290.00000	274	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,216.00000	2,239	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		361.00000	344	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,788.00000	1,808	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		264.00000	249	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,390.00000	2,414	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		370.00000	352	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,746.00000	1,766	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		270.00000	255	26.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.80	Put			2,347.00000	2,370	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			257.00000	243	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,434.00000	2,457	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			234.00000	220	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,610.00000	2,635	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			240.00000	226	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,566.00000	2,590	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			397.00000	378	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,623.00000	1,642	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			406.00000	387	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,582.00000	1,602	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			370.00000	352	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,746.00000	1,766	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			296.00000	281	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,173.00000	2,195	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			406.00000	387	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,582.00000	1,602	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			416.00000	397	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,542.00000	1,561	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			378.00000	360	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,705.00000	1,725	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			491.00000	470	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,268.00000	1,284	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			468.00000	448	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,345.00000	1,362	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			528.00000	505	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,155.00000	1,170	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			457.00000	437	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,384.00000	1,402	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			541.00000	518	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,118.00000	1,132	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			515.00000	493	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,192.00000	1,207	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			468.00000	448	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,345.00000	1,362	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,297.00000	1,259	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			224.00000	223	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			992.00000	957	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			418.00000	421	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			181.00000	170	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,107.00000	3,134	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,444.00000	1,405	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			171.00000	170	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,105.00000	1,068	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			331.00000	333	19.17	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 14/12/2009 Currency Future	11.45	Call			842.00000	810	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			568.00000	575	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			173.00000	162	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,199.00000	3,226	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,217.00000	2,178	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			44.00000	42	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,047.00000	1,011	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			373.00000	375	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			117.00000	108	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,943.00000	3,972	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			46.00000	41	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,372.00000	5,405	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			16.00000	14	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,843.00000	6,879	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,510.00000	2,470	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			36.00000	35	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,229.00000	1,191	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			256.00000	256	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			135.00000	125	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,661.00000	3,690	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			56.00000	50	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,082.00000	5,115	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			20.00000	18	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,547.00000	6,582	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			569.00000	545	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,045.00000	1,059	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,656.00000	2,617	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			33.00000	31	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,333.00000	1,294	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			210.00000	209	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			145.00000	135	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,522.00000	3,550	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			61.00000	56	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,938.00000	4,970	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			22.00000	20	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,399.00000	6,434	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,933.00000	3,895	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			10.00000	9	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,951.00000	2,911	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			27.00000	26	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,982.00000	1,943	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			59.00000	57	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,197.00000	1,159	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			273.00000	274	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			168.00000	157	27.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.80	Put		3,245.00000	3,272	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		102.00000	94	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,179.00000	4,208	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		4,032.00000	3,994	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		9.00000	8	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		3,049.00000	3,010	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		25.00000	24	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,072.00000	2,032	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		48.00000	47	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,262.00000	1,224	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		239.00000	238	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		177.00000	166	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,153.00000	3,180	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		109.00000	100	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,085.00000	4,115	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		4,081.00000	4,043	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		8.00000	7	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,098.00000	3,059	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		24.00000	23	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,120.00000	2,081	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		47.00000	45	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		112.00000	103	28.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,038.00000	4,067	28.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,834.00000	3,796	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		11.00000	10	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,852.00000	2,813	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		29.00000	28	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,894.00000	1,855	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		71.00000	69	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,135.00000	1,098	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		311.00000	312	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		160.00000	150	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,337.00000	3,364	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		96.00000	88	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,272.00000	4,303	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,736.00000	3,697	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		12.00000	11	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,754.00000	2,715	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		31.00000	29	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,808.00000	1,768	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		84.00000	83	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,075.00000	1,039	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		352.00000	354	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		153.00000	142	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,429.00000	3,457	27.75	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.00	Call			90.00000	83	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,367.00000	4,397	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,637.00000	3,598	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			13.00000	13	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,724.00000	1,684	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			100.00000	98	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			1,019.00000	984	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			395.00000	398	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			85.00000	77	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,461.00000	4,492	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,686.00000	3,648	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			13.00000	12	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,705.00000	2,666	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			32.00000	30	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,766.00000	1,726	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			92.00000	90	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			149.00000	139	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,475.00000	3,503	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			87.00000	80	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,414.00000	4,444	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,884.00000	3,845	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			10.00000	10	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,901.00000	2,862	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			28.00000	27	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,938.00000	1,898	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			65.00000	63	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			1,166.00000	1,128	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			292.00000	293	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			99.00000	91	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,226.00000	4,256	28.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.86140		11.89410		20.96	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.90	Call			884.00000	865	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			889.00000	904	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			922.00000	903	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			828.00000	841	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			797.00000	780	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,052.00000	1,068	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			780.00000	764	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,086.00000	1,102	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			830.00000	813	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			986.00000	1,001	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			813.00000	796	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,019.00000	1,034	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			765.00000	748	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,121.00000	1,137	21.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.25	Call			3,670.00000	3,637	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			26.00000	25	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,701.00000	2,668	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			57.00000	57	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,823.00000	1,793	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			179.00000	182	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,169.00000	1,146	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			525.00000	535	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			522.00000	510	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,878.00000	1,899	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			368.00000	358	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,723.00000	2,746	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			258.00000	250	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,614.00000	3,639	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			174.00000	167	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,530.00000	4,556	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,719.00000	3,686	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			25.00000	24	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,748.00000	2,715	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			54.00000	54	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,862.00000	1,832	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			168.00000	170	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,194.00000	1,172	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			500.00000	510	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			531.00000	519	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,837.00000	1,858	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			374.00000	364	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,680.00000	2,703	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			262.00000	255	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,568.00000	3,593	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			179.00000	172	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,485.00000	4,510	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,818.00000	3,784	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			24.00000	23	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,842.00000	2,809	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			48.00000	48	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,942.00000	1,911	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			147.00000	150	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,248.00000	1,224	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			454.00000	463	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			551.00000	538	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,757.00000	1,777	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			388.00000	378	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,594.00000	2,617	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			272.00000	264	27.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.10	Put		3,478.00000	3,503	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		187.00000	180	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,393.00000	4,419	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,867.00000	3,834	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		23.00000	22	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,889.00000	2,857	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		45.00000	46	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,982.00000	1,951	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		138.00000	140	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,275.00000	1,252	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		431.00000	440	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		561.00000	548	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,717.00000	1,737	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		396.00000	385	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,551.00000	2,574	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		277.00000	269	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,433.00000	3,457	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		192.00000	185	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,348.00000	4,373	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,768.00000	3,735	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		24.00000	24	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,795.00000	2,762	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		51.00000	51	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,902.00000	1,871	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		158.00000	160	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,221.00000	1,198	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		477.00000	486	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		541.00000	529	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,797.00000	1,817	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		381.00000	371	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,637.00000	2,660	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		267.00000	259	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,523.00000	3,548	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		183.00000	176	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,439.00000	4,464	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		4,015.00000	3,982	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		21.00000	20	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,032.00000	3,000	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		38.00000	38	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,106.00000	2,075	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		112.00000	113	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,362.00000	1,337	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		367.00000	376	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		593.00000	580	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,599.00000	1,619	23.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.90	Call			418.00000	408	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,424.00000	2,446	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			292.00000	284	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,298.00000	3,323	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			206.00000	198	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,212.00000	4,237	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			4,112.00000	4,079	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			18.00000	18	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			3,130.00000	3,097	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			36.00000	35	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			2,195.00000	2,162	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			101.00000	100	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,427.00000	1,399	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			333.00000	338	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			616.00000	602	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,522.00000	1,541	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			432.00000	422	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,338.00000	2,361	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			303.00000	294	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,208.00000	3,233	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			213.00000	207	27.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,119.00000	4,145	27.95	0.00	0	0.00
AL13 On 06/08/2009 Index Future			246.02300		245.90500		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			292.10100		291.79300		0.00	2,921,010.00	1	550.00
ALBI On 05/11/2009 Index Future			297.18200		296.86800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.05300		125.03200		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			127.25300		127.23200		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			293.92550		293.64650		0.00	678,967,905.00	231	367.00
GOVI On 05/11/2009 jGovi			299.03850		298.75400		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			355.41500		355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			362.29900		362.29900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.60600		7.58400		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.69500		8.69600		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.34200		8.34000		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J201 On 22/12/2014 jSwap			8.74400		8.74200		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.79900		8.79800		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.88200		8.88400		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.85000		8.84800		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.92800		6.87700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.80600		6.76900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.61100		7.57000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.46100		8.45400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.68900		8.68900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.23600		8.23400		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.55700		7.55500		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.18200		7.18400		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.70700		7.71200		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.38000		7.39000		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.21700		7.23000		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.58800		7.59500		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			282.03900		281.56500		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			287.00000		286.51700		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.62700		6.63700		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,199.00000	3,209	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	7	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,446.00000	3,456	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			5.00000	4	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			1,255.00000	1,254	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			34.00000	33	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.31300		8.30300		8.50	0.00	0	8,944.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/08/2009 Bond Future	9.25	Call			5,402.00000	5,330	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			399.00000	382	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.39800		8.38800		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			1,058.00000	1,024	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,796.00000	5,813	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.48700		8.47600		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,850.00000	1,813	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,539.00000	5,556	7.90	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.80000		8.84100		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			4,494.00000	4,652	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,960.00000	2,717	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			268.00000	270	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,544.00000	14,145	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.84400		8.88700		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			6,121.00000	6,301	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,041.00000	4,807	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,916.00000	5,068	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,246.00000	5,983	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,616.00000	1,671	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,392.00000	13,031	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			1,133.00000	1,171	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,738.00000	15,361	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.89000		8.93500		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			4,066.00000	4,190	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,859.00000	10,555	17.75	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.42300		8.41400		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,911.00000	3,856	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			408.00000	392	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.49200		8.48200		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			766.00000	740	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,902.00000	4,917	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.57000		8.55900		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,086.00000	1,061	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,357.00000	5,376	7.85	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.85400		8.82400		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			3,496.00000	3,340	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,156.00000	1,167	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.92400		8.89200		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			644.00000	599	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,606.00000	8,735	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.00200		8.96900		11.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 04/02/2010 Bond Future	8.20	Call			2,097.00000	2,016	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,276.00000	6,369	11.41	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.85100		8.82100		13.59	2,873.39	30	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			3,812.00000	3,642	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,253.00000	1,265	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.91200		8.88000		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			718.00000	667	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,398.00000	9,538	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.97800		8.94500		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			2,356.00000	2,265	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,815.00000	6,916	13.06	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.43100		8.42200		7.55	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,234.00000	3,189	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			343.00000	330	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			69.00000	60	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,292.00000	5,315	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.50800		8.49700		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			617.00000	595	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,066.00000	4,081	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.59700		8.58600		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			861.00000	841	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,422.00000	4,437	6.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.98200		8.98300		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			3,264.00000	3,218	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,639.00000	1,587	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.04100		9.04100		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			613.00000	594	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,615.00000	10,596	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.10400		9.10500		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,236.00000	2,215	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,505.00000	7,478	14.52	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.11200		9.12900		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,821.00000	2,828	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,068.00000	1,969	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.18100		9.19800		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			722.00000	718	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,305.00000	10,197	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.26700		9.28400		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,468.00000	2,480	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,388.00000	7,297	15.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/08/2009 Bond Future			8.36600	8.40700		22.19	798.34	10	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call		4,716.00000	4,891	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		1,859.00000	1,680	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call		1,626.00000	1,686	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put		5,254.00000	4,961	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.39000	8.43200		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		1,163.00000	1,205	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		12,428.00000	12,110	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		11,285.00000	11,555	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		1,248.00000	1,158	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		779.00000	807	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		14,761.00000	14,429	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.41600	8.45900		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		2,552.00000	2,635	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		11,438.00000	11,156	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		13,246.00000	13,519	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		1,789.00000	1,696	24.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			290.13700	289.85800		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			295.24100	294.95600		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.46960	6.41970		20.95	0.00	0	9,504.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		107.00000	130	20.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		87.00000	60	20.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		133.00000	160	19.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		63.00000	41	19.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		86.00000	104	20.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		116.00000	84	20.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		69.00000	83	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		150.00000	114	21.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		56.00000	67	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		187.00000	147	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		56.00000	67	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		187.00000	147	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		86.00000	104	20.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		116.00000	84	20.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		107.00000	130	20.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		87.00000	60	20.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		203.00000	240	20.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		34.00000	21	20.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		246.00000	288	23.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		26.00000	19	23.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		293.00000	336	25.20	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.15	Put		23.00000	17	25.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		36.00000	43	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		267.00000	223	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		36.00000	43	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		267.00000	223	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		46.00000	53	23.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		226.00000	184	23.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		29.00000	32	24.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		309.00000	263	24.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		23.00000	24	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		353.00000	304	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		18.00000	21	26.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		398.00000	352	26.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		18.00000	21	26.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		398.00000	352	26.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		9.00000	14	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		490.00000	444	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		13.00000	19	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		443.00000	399	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		29.00000	32	24.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		309.00000	263	24.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		7.00000	10	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		537.00000	491	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		7.00000	10	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		537.00000	491	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		9.00000	14	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		490.00000	444	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		13.00000	19	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		443.00000	399	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		3.00000	5	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		633.00000	585	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		5.00000	7	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		585.00000	538	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		2.00000	4	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		682.00000	634	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		1.00000	2	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		732.00000	683	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		3.00000	5	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		633.00000	585	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		1.00000	2	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		732.00000	683	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,380.00000	1,330	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,480.00000	1,430	28.00	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	7.60	Call			0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,180.00000	1,130	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			980.00000	931	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			1.00000	1	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			831.00000	781	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			1.00000	2	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			781.00000	732	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			163.00000	199	20.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			43.00000	29	20.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			1.00000	2	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			781.00000	732	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			0.00000	1	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			881.00000	831	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			980.00000	931	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,080.00000	1,031	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			931.00000	881	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,030.00000	981	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			433.00000	477	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			14.00000	7	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			341.00000	383	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			21.00000	14	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			246.00000	288	23.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			26.00000	19	23.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			163.00000	199	20.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			43.00000	29	20.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			387.00000	431	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			17.00000	11	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			293.00000	336	25.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			23.00000	17	25.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,130.00000	1,080	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,230.00000	1,180	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			0.00000	1	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			881.00000	831	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,280.00000	1,230	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,280.00000	1,230	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	28.00	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	7.80	Put		1,380.00000	1,330	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,480.00000	1,430	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,580.00000	1,530	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,680.00000	1,630	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,780.00000	1,730	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,880.00000	1,830	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,780.00000	1,730	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,130.00000	1,080	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,770.00000	5,820	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,270.00000	4,320	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,770.00000	2,820	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,270.00000	1,320	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,730.00000	1,680	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,230.00000	3,180	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,730.00000	4,680	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,230.00000	6,180	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		5,920.00000	5,970	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,420.00000	4,470	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		2,920.00000	2,970	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,420.00000	1,470	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,080.00000	3,030	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,580.00000	4,530	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,080.00000	6,030	28.00	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	0.40	Call		6,020.00000	6,070	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,520.00000	4,570	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,020.00000	3,070	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,520.00000	1,570	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,980.00000	2,930	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,480.00000	4,430	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,980.00000	5,930	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		671.00000	720	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		2.00000	1	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		574.00000	621	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		4.00000	2	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		479.00000	524	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		9.00000	5	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		387.00000	431	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		17.00000	11	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		622.00000	671	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		3.00000	1	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		526.00000	573	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		6.00000	3	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		479.00000	524	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		9.00000	5	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.53600	6.48570		20.43	98,040.00	15	51,189.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		275.00000	299	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		289.00000	263	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		316.00000	343	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		230.00000	207	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		256.00000	279	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		321.00000	293	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		239.00000	260	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		353.00000	324	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		223.00000	243	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		388.00000	357	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		316.00000	343	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		230.00000	207	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		295.00000	320	19.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		259.00000	234	19.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		339.00000	368	19.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		204.00000	182	19.20	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	6.25	Call		392.00000	425	18.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		156.00000	139	18.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		422.00000	456	18.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		136.00000	120	18.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		196.00000	213	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		460.00000	427	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		209.00000	227	21.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		423.00000	391	21.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		209.00000	227	21.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		423.00000	391	21.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		183.00000	200	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		498.00000	464	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		183.00000	200	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		498.00000	464	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		162.00000	176	22.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		576.00000	540	22.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		135.00000	151	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		649.00000	615	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		162.00000	176	22.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		576.00000	540	22.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		172.00000	187	22.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		536.00000	501	22.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		223.00000	243	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		388.00000	357	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		148.00000	165	23.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		612.00000	579	23.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		123.00000	138	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		687.00000	652	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		148.00000	165	23.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		612.00000	579	23.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		123.00000	138	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		687.00000	652	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		102.00000	115	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		766.00000	729	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		112.00000	126	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		726.00000	690	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		112.00000	126	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		726.00000	690	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		92.00000	105	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		807.00000	769	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		76.00000	86	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		890.00000	850	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		295.00000	320	19.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		259.00000	234	19.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		256.00000	279	20.43	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	6.55	Put		321.00000	293	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		102.00000	115	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		766.00000	729	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		84.00000	95	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		848.00000	809	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		76.00000	86	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		890.00000	850	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		62.00000	71	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		976.00000	935	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		92.00000	105	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		807.00000	769	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		62.00000	71	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		976.00000	935	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		50.00000	58	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,064.00000	1,022	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		68.00000	78	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		933.00000	892	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		55.00000	64	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,020.00000	978	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		45.00000	52	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,109.00000	1,066	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		364.00000	395	18.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		179.00000	159	18.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		422.00000	456	18.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		136.00000	120	18.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,736.00000	5,786	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,236.00000	4,286	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,736.00000	2,786	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,239.00000	1,289	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		3.00000	3	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		9.00000	10	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,773.00000	1,724	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,264.00000	3,214	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,764.00000	4,714	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,264.00000	6,214	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,936.00000	5,986	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,436.00000	4,486	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,936.00000	2,986	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,437.00000	1,487	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	1	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		14.00000	17	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,578.00000	1,531	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,065.00000	3,014	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,564.00000	4,514	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,064.00000	6,014	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,986.00000	6,036	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,486.00000	4,536	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,986.00000	3,036	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,486.00000	1,537	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		16.00000	19	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,530.00000	1,483	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,015.00000	2,964	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,514.00000	4,464	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,014.00000	5,964	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		524.00000	564	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		89.00000	78	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		454.00000	490	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		118.00000	104	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		725.00000	770	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		40.00000	34	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		641.00000	684	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		56.00000	48	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		562.00000	603	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		76.00000	67	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		488.00000	526	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		102.00000	90	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		683.00000	727	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		47.00000	41	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		601.00000	643	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		66.00000	57	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		364.00000	395	18.98	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	6.30	Put		179.00000	159	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.59640	6.54470		20.50	329,820.00	50	265.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		385.00000	413	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		390.00000	367	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		424.00000	454	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		329.00000	308	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		366.00000	393	20.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		422.00000	397	20.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		349.00000	375	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		454.00000	429	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		349.00000	375	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		454.00000	429	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		333.00000	358	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		488.00000	461	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		385.00000	413	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		390.00000	367	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		404.00000	434	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		359.00000	337	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		445.00000	476	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		300.00000	279	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		491.00000	525	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		246.00000	228	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		491.00000	525	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		246.00000	228	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		516.00000	552	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		222.00000	206	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		276.00000	297	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		632.00000	601	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		317.00000	341	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		523.00000	495	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		333.00000	358	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		488.00000	461	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		303.00000	326	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		558.00000	529	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		303.00000	326	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		558.00000	529	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		289.00000	311	21.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		595.00000	565	21.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		276.00000	297	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		632.00000	601	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		249.00000	272	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		704.00000	676	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		219.00000	241	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		774.00000	745	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		192.00000	213	22.44	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	7.20	Put		848.00000	816	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		168.00000	187	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		924.00000	891	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		445.00000	476	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		300.00000	279	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		467.00000	500	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		272.00000	253	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		264.00000	285	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		670.00000	638	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		233.00000	256	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		739.00000	710	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		205.00000	226	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		811.00000	780	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		424.00000	454	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		329.00000	308	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		264.00000	285	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		670.00000	638	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		205.00000	226	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		811.00000	780	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		180.00000	200	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		885.00000	853	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		233.00000	256	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		739.00000	710	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,695.00000	5,746	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,195.00000	4,246	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,695.00000	2,746	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,218.00000	1,268	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		23.00000	22	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		35.00000	41	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,841.00000	1,795	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		3.00000	3	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,308.00000	3,257	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,805.00000	4,754	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,305.00000	6,254	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,945.00000	5,996	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,445.00000	4,496	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,945.00000	2,996	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.59	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	5.10	Call			1,454.00000	1,505	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			10.00000	9	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			53.00000	61	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,608.00000	1,564	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			4.00000	5	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,059.00000	3,009	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,556.00000	4,504	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			6,055.00000	6,004	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			5,995.00000	6,046	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,495.00000	4,546	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			2,995.00000	3,046	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,503.00000	1,554	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			8.00000	7	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			57.00000	66	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,562.00000	1,519	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			4.00000	6	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			3,010.00000	2,959	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,506.00000	4,454	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			6,005.00000	5,954	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			607.00000	648	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			162.00000	152	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			544.00000	581	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			200.00000	184	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			750.00000	795	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			106.00000	99	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			676.00000	720	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			132.00000	123	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			573.00000	614	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			179.00000	168	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			544.00000	581	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			200.00000	184	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			641.00000	683	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			146.00000	137	18.59	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>								1,039,700,627.42	43,985	942,165.00

**Grand Total:** 1,039,700,627.42 43,985 942,165.00