



# Daily MTM Report

Daily summary for 08/04/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>										
CGR3 On 23/04/2009 Bond			15.82500		15.83300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.72500		6.74000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.13000		8.14000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.69000		8.70000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.17500		8.19000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.51000		8.52000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.56000		8.57000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.13000		8.14500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.69500		8.69000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.79800		8.78600			0.00	0	0.00
R209 On 31/03/2036 Bond			8.41000		8.44500			0.00	0	0.00

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

## Derivatives

\$ / R On 12/06/2009 Currency Future			9.28090		9.26630		24.88	64,205,266.20	6,918	234,320.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			402.00000	400	24.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			386.00000	369	24.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			520.00000	520	23.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			254.00000	239	23.54	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			423.00000	422	24.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			357.00000	341	24.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			156.00000	153	29.23	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,090.00000	1,072	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			296.00000	293	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			580.00000	562	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			267.00000	265	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			651.00000	634	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			208.00000	205	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			842.00000	824	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			242.00000	239	27.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			725.00000	708	27.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			130.00000	127	30.18	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,264.00000	1,246	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			296.00000	293	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			580.00000	562	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			281.00000	279	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			615.00000	598	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			267.00000	265	26.62	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			651.00000	634	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			219.00000	216	27.57	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			803.00000	785	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			281.00000	279	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			615.00000	598	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			230.00000	227	27.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			764.00000	746	27.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			172.00000	169	28.75	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,005.00000	988	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			164.00000	161	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,047.00000	1,030	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			92.00000	89	32.07	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,626.00000	1,608	32.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.10	Call			172.00000	169	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,005.00000	988	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			156.00000	153	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,090.00000	1,072	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			119.00000	116	30.65	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,352.00000	1,335	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			136.00000	133	29.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,220.00000	1,202	29.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			114.00000	111	30.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,397.00000	1,380	30.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			18.00000	17	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,751.00000	2,736	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			5.00000	5	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,539.00000	3,524	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			100.00000	97	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,534.00000	1,516	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			104.00000	101	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,488.00000	1,471	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			109.00000	106	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,442.00000	1,425	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			142.00000	139	29.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,176.00000	1,158	29.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			180.00000	177	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			964.00000	946	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			124.00000	121	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,308.00000	1,290	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			149.00000	146	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,133.00000	1,115	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			198.00000	195	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			882.00000	864	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			189.00000	186	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			923.00000	905	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			142.00000	139	29.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,176.00000	1,158	29.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			136.00000	133	29.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,220.00000	1,202	29.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			130.00000	127	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,264.00000	1,246	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			104.00000	101	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,488.00000	1,471	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			254.00000	251	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			688.00000	670	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			180.00000	177	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			964.00000	946	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			109.00000	106	31.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.60	Put		1,442.00000	1,425	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		114.00000	111	30.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,397.00000	1,380	30.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		83.00000	82	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,716.00000	1,701	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		68.00000	67	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,852.00000	1,836	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		59.00000	59	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		1,943.00000	1,928	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		88.00000	86	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,672.00000	1,655	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		92.00000	89	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,626.00000	1,608	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		77.00000	77	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,761.00000	1,746	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		45.00000	45	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,129.00000	2,114	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		30.00000	29	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		2,413.00000	2,398	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		27.00000	27	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,461.00000	2,446	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		22.00000	22	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,606.00000	2,591	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		55.00000	55	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,989.00000	1,974	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		88.00000	86	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,672.00000	1,655	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		311.00000	308	25.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		545.00000	527	25.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		208.00000	205	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		842.00000	824	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		230.00000	227	27.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		764.00000	746	27.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		344.00000	342	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		478.00000	461	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		548.00000	549	23.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		232.00000	218	23.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		548.00000	549	23.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		232.00000	218	23.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		642.00000	644	23.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		176.00000	163	23.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		676.00000	678	23.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		160.00000	147	23.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		710.00000	713	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		144.00000	132	23.01	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	8.60	Call			783.00000	788	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			117.00000	107	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			746.00000	750	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			130.00000	119	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			901.00000	907	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			85.00000	76	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			746.00000	750	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			130.00000	119	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			610.00000	611	23.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			193.00000	180	23.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,069.00000	1,077	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			53.00000	46	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			984.00000	991	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			67.00000	60	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			822.00000	827	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			106.00000	96	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			493.00000	493	23.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			277.00000	262	23.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			445.00000	444	24.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			329.00000	313	24.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,026.00000	1,034	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			60.00000	53	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			942.00000	949	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			76.00000	68	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			861.00000	867	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			95.00000	86	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			578.00000	580	23.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			212.00000	199	23.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			469.00000	468	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			302.00000	287	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,247.00000	1,257	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			31.00000	27	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,157.00000	1,166	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			41.00000	35	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			822.00000	827	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			106.00000	96	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			901.00000	907	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			85.00000	76	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,113.00000	1,121	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			46.00000	41	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			942.00000	949	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			76.00000	68	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			578.00000	580	23.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			212.00000	199	23.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			783.00000	788	23.01	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	8.60	Put			117.00000	107	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			710.00000	713	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			144.00000	132	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			642.00000	644	23.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			176.00000	163	23.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			469.00000	468	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			302.00000	287	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			382.00000	379	24.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			415.00000	399	24.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			423.00000	422	24.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			357.00000	341	24.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			254.00000	251	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			688.00000	670	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			382.00000	379	24.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			415.00000	399	24.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			344.00000	342	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			478.00000	461	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			164.00000	161	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,047.00000	1,030	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			96.00000	93	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,579.00000	1,562	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			59.00000	59	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,943.00000	1,928	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			52.00000	51	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,036.00000	2,020	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			72.00000	72	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,806.00000	1,791	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			63.00000	63	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,897.00000	1,882	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			83.00000	82	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,716.00000	1,701	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			63.00000	63	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,897.00000	1,882	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			48.00000	48	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,082.00000	2,067	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			42.00000	42	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,176.00000	2,161	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			37.00000	36	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,270.00000	2,255	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			32.00000	31	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,365.00000	2,350	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			39.00000	39	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,223.00000	2,208	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			34.00000	34	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,318.00000	2,303	32.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call		26.00000	25	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put		2,509.00000	2,494	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call		19.00000	19	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put		2,703.00000	2,688	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		16.00000	16	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,800.00000	2,785	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call		14.00000	14	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,898.00000	2,883	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		12.00000	12	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		2,996.00000	2,981	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		24.00000	23	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		2,557.00000	2,542	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		20.00000	20	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		2,654.00000	2,639	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		15.00000	15	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,849.00000	2,834	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		34.00000	34	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		2,318.00000	2,303	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		16.00000	16	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,800.00000	2,785	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		48.00000	48	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		2,082.00000	2,067	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		42.00000	42	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		2,176.00000	2,161	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		68.00000	67	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,852.00000	1,836	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		45.00000	45	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,129.00000	2,114	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		198.00000	195	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		882.00000	864	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		219.00000	216	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		803.00000	785	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		362.00000	360	25.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		446.00000	429	25.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		327.00000	325	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		511.00000	494	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		327.00000	325	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		511.00000	494	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		362.00000	360	25.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		446.00000	429	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.42070	9.40330		24.91	819,600.90	87	2,860.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		625.00000	627	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		622.00000	606	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		645.00000	647	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		592.00000	577	24.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.65	Call			536.00000	537	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			782.00000	766	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			349.00000	349	28.31	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,345.00000	1,328	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			490.00000	490	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			886.00000	870	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			424.00000	424	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,070.00000	1,053	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			476.00000	476	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			922.00000	905	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			520.00000	521	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			816.00000	800	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			504.00000	505	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			851.00000	835	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			462.00000	462	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			959.00000	942	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			462.00000	462	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			959.00000	942	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			379.00000	378	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,225.00000	1,208	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			368.00000	368	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,265.00000	1,247	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			358.00000	358	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,305.00000	1,287	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			358.00000	358	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,305.00000	1,287	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			331.00000	330	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,427.00000	1,410	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			284.00000	283	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,580.00000	1,562	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			233.00000	232	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,780.00000	1,761	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			39.00000	38	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,635.00000	3,617	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			252.00000	251	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,699.00000	1,681	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			262.00000	262	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,659.00000	1,641	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			273.00000	272	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,620.00000	1,601	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			340.00000	339	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,386.00000	1,369	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			389.00000	389	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,186.00000	1,168	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			306.00000	306	28.65	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,503.00000	1,485	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		295.00000	294	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,542.00000	1,524	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		412.00000	412	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,108.00000	1,091	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		449.00000	449	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		995.00000	978	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		400.00000	400	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,147.00000	1,130	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		318.00000	318	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,465.00000	1,447	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		306.00000	306	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,503.00000	1,485	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		252.00000	251	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,699.00000	1,681	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		318.00000	318	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,465.00000	1,447	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		368.00000	368	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,265.00000	1,247	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		389.00000	389	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,186.00000	1,168	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		436.00000	436	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,033.00000	1,015	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		175.00000	174	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,072.00000	2,054	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		552.00000	554	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		749.00000	733	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		520.00000	521	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		816.00000	800	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		490.00000	490	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		886.00000	870	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		349.00000	349	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,345.00000	1,328	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		569.00000	571	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		716.00000	700	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		536.00000	537	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		782.00000	766	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		587.00000	589	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		684.00000	668	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		412.00000	412	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,108.00000	1,091	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		242.00000	242	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,739.00000	1,721	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		224.00000	223	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,821.00000	1,802	28.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.15	Call			400.00000	400	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,147.00000	1,130	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			215.00000	214	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,862.00000	1,843	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			198.00000	197	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,945.00000	1,927	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			262.00000	262	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,659.00000	1,641	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			215.00000	214	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,862.00000	1,843	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			183.00000	182	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,029.00000	2,011	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			242.00000	242	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,739.00000	1,721	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			207.00000	206	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,903.00000	1,885	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			424.00000	424	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,070.00000	1,053	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			207.00000	206	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,903.00000	1,885	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			190.00000	189	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			1,987.00000	1,969	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			295.00000	294	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,542.00000	1,524	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			198.00000	197	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,945.00000	1,927	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			168.00000	167	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,115.00000	2,096	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			666.00000	668	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			562.00000	547	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			728.00000	732	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			475.00000	461	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			606.00000	608	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			653.00000	637	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			569.00000	571	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			716.00000	700	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			750.00000	755	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			447.00000	434	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			625.00000	627	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			622.00000	606	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			686.00000	689	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			532.00000	518	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			606.00000	608	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			653.00000	637	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			476.00000	476	26.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.85	Put		922.00000	905	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		449.00000	449	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		995.00000	978	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		706.00000	710	24.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		503.00000	489	24.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		552.00000	554	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		749.00000	733	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		775.00000	779	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		422.00000	409	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		909.00000	915	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		306.00000	294	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		942.00000	948	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		288.00000	277	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		775.00000	779	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		422.00000	409	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.54640	9.52560		25.05	200,474.40	21	741.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		786.00000	786	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		811.00000	790	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		824.00000	823	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		748.00000	727	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		805.00000	805	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		780.00000	758	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		700.00000	699	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		974.00000	953	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		668.00000	668	25.98	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,043.00000	1,021	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		597.00000	596	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,221.00000	1,200	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		638.00000	638	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,113.00000	1,091	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		684.00000	683	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,008.00000	987	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		684.00000	683	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,008.00000	987	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		624.00000	623	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,149.00000	1,127	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		255.00000	253	31.77	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,030.00000	3,006	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		547.00000	546	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,371.00000	1,350	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		524.00000	523	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,449.00000	1,427	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		513.00000	512	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,488.00000	1,466	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		492.00000	491	27.87	0.00	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	10.60	Put		1,567.00000	1,545	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		454.00000	453	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,728.00000	1,706	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		410.00000	409	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,934.00000	1,912	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		418.00000	418	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,893.00000	1,871	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		436.00000	435	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,811.00000	1,789	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		559.00000	558	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,333.00000	1,312	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		535.00000	534	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,410.00000	1,388	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		482.00000	481	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,607.00000	1,585	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		463.00000	462	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,688.00000	1,665	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		454.00000	453	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,728.00000	1,706	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		925.00000	926	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		599.00000	580	23.95	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		584.00000	583	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,258.00000	1,237	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		610.00000	610	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,185.00000	1,163	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		503.00000	502	27.73	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,527.00000	1,505	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		473.00000	471	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,647.00000	1,625	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		610.00000	610	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,185.00000	1,163	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		199.00000	197	33.09	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,673.00000	3,651	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		393.00000	392	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,018.00000	1,996	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		401.00000	400	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,976.00000	1,954	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		370.00000	369	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,144.00000	2,122	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		385.00000	384	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,060.00000	2,038	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		255.00000	253	31.77	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,030.00000	3,006	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		329.00000	327	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,403.00000	2,381	30.24	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	11.50	Call			342.00000	340	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,316.00000	2,294	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			284.00000	281	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,758.00000	2,735	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			246.00000	244	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,120.00000	3,097	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			213.00000	211	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,488.00000	3,465	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			179.00000	179	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,854.00000	3,833	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			294.00000	292	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,668.00000	2,646	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			221.00000	219	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,395.00000	3,372	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			189.00000	189	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,763.00000	3,742	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,310.00000	1,316	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			284.00000	270	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			970.00000	971	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			544.00000	525	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			733.00000	733	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			907.00000	886	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			274.00000	271	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,848.00000	2,825	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			170.00000	170	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,945.00000	3,923	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,377.00000	1,383	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			251.00000	237	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,017.00000	1,019	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			491.00000	473	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			768.00000	768	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			842.00000	821	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			584.00000	583	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,258.00000	1,237	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			356.00000	354	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,230.00000	2,208	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			229.00000	227	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,303.00000	3,280	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,124.00000	1,129	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			398.00000	383	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			843.00000	843	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			717.00000	696	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			305.00000	303	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,579.00000	2,557	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			145.00000	145	33.18	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 14/12/2009 Currency Future	13.60	Put		4,220.00000	4,199	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,067.00000	1,072	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		441.00000	425	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		237.00000	235	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		3,212.00000	3,189	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		189.00000	189	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,763.00000	3,742	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		138.00000	137	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		4,312.00000	4,291	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,183.00000	1,189	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		358.00000	342	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		883.00000	883	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		657.00000	637	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		317.00000	315	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		2,491.00000	2,468	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		206.00000	204	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		3,580.00000	3,557	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		153.00000	153	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		4,128.00000	4,106	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		1,245.00000	1,251	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		320.00000	305	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		264.00000	262	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		2,939.00000	2,915	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		213.00000	211	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,488.00000	3,465	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		162.00000	161	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,036.00000	4,015	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		1,153.00000	1,159	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		378.00000	362	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		862.00000	863	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		687.00000	666	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		653.00000	652	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,077.00000	1,056	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		311.00000	309	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		2,535.00000	2,512	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		251.00000	248	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,075.00000	3,052	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		202.00000	200	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		3,627.00000	3,604	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		149.00000	149	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		4,174.00000	4,152	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,521.00000	1,530	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		196.00000	184	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,124.00000	1,129	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		398.00000	383	22.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.80	Call			305.00000	303	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,579.00000	2,557	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,598.00000	1,608	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			172.00000	162	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			883.00000	883	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			657.00000	637	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,637.00000	1,647	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			162.00000	151	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,214.00000	1,220	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			338.00000	323	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			904.00000	904	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			628.00000	608	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			410.00000	409	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,934.00000	1,912	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			323.00000	321	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,447.00000	2,425	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			260.00000	257	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,984.00000	2,961	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			210.00000	207	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,534.00000	3,511	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,758.00000	1,769	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			132.00000	123	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			970.00000	971	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			544.00000	525	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			274.00000	271	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,848.00000	2,825	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,717.00000	1,728	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			141.00000	132	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,277.00000	1,283	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			302.00000	287	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			947.00000	948	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			571.00000	552	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			716.00000	716	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			940.00000	919	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			427.00000	427	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,852.00000	1,830	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			335.00000	334	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,360.00000	2,337	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			269.00000	267	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,893.00000	2,870	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			175.00000	174	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,899.00000	3,878	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,924.00000	1,938	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			99.00000	92	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,447.00000	1,455	22.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.30	Put			221.00000	209	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			370.00000	369	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,144.00000	2,122	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,968.00000	1,982	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			92.00000	86	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,484.00000	1,493	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			208.00000	196	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,095.00000	1,100	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			419.00000	404	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			378.00000	376	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,102.00000	2,080	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			299.00000	297	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,624.00000	2,601	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,012.00000	2,027	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			87.00000	80	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,677.00000	1,687	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			151.00000	141	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			925.00000	926	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			599.00000	580	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,412.00000	1,418	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			236.00000	222	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,041.00000	1,044	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			466.00000	448	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			363.00000	361	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,187.00000	2,165	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			289.00000	287	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,713.00000	2,690	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			233.00000	231	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,257.00000	3,234	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			134.00000	134	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,359.00000	4,337	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,067.00000	1,072	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			441.00000	425	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			294.00000	292	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,668.00000	2,646	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			124.00000	124	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			4,498.00000	4,477	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			131.00000	130	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,405.00000	4,384	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,095.00000	1,100	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			419.00000	404	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			299.00000	297	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,624.00000	2,601	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			241.00000	239	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,166.00000	3,143	32.07	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 14/12/2009 Currency Future	13.65	Call			142.00000	141	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,266.00000	4,245	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			118.00000	117	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,592.00000	4,571	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,559.00000	1,569	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			184.00000	173	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,447.00000	1,455	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			221.00000	209	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,521.00000	1,530	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			196.00000	184	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,924.00000	1,938	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			99.00000	92	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,637.00000	1,647	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			162.00000	151	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			1,343.00000	1,349	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			268.00000	253	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			323.00000	321	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,447.00000	2,425	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			210.00000	207	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,534.00000	3,511	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			115.00000	114	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			4,639.00000	4,618	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,799.00000	1,810	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			123.00000	114	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			157.00000	157	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,082.00000	4,061	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,882.00000	1,894	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			106.00000	98	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			166.00000	165	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			3,990.00000	3,969	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			2,191.00000	2,207	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			66.00000	61	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			2,328.00000	2,345	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			53.00000	49	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,214.00000	1,220	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			338.00000	323	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			503.00000	502	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,527.00000	1,505	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			225.00000	223	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,349.00000	3,326	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			194.00000	194	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			3,718.00000	3,697	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			2,375.00000	2,392	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			49.00000	45	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,245.00000	1,251	22.58	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 14/12/2009 Currency Future	8.60	Put		320.00000	305	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		2,056.00000	2,071	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		81.00000	75	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		1,041.00000	1,044	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		466.00000	448	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		445.00000	444	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		1,769.00000	1,747	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		335.00000	334	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,360.00000	2,337	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		166.00000	165	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		3,990.00000	3,969	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		2,282.00000	2,299	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		57.00000	52	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,183.00000	1,189	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		358.00000	342	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		2,656.00000	2,674	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		31.00000	28	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,924.00000	1,938	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		99.00000	92	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		2,703.00000	2,722	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		28.00000	25	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		824.00000	823	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		748.00000	727	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		597.00000	596	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,221.00000	1,200	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.66790	9.64520		25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		939.00000	939	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		944.00000	922	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		559.00000	557	28.01	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,964.00000	1,939	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		482.00000	479	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,336.00000	2,311	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		1,152.00000	1,155	24.08	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		656.00000	637	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		977.00000	978	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		882.00000	860	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		958.00000	958	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		913.00000	890	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		852.00000	852	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,107.00000	1,084	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		804.00000	803	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,209.00000	1,186	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		731.00000	730	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,386.00000	1,362	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		789.00000	788	26.02	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 15/03/2010 Currency Future	10.10	Put		1,244.00000	1,220	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		836.00000	835	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,141.00000	1,117	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		836.00000	835	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,141.00000	1,117	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		774.00000	773	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,279.00000	1,255	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		379.00000	376	30.62	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,034.00000	3,009	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		869.00000	868	25.49	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,073.00000	1,050	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		774.00000	773	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,279.00000	1,255	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		679.00000	677	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,534.00000	1,509	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		667.00000	665	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,572.00000	1,547	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		692.00000	690	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,496.00000	1,472	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		655.00000	653	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,610.00000	1,585	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		620.00000	618	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,725.00000	1,700	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		569.00000	566	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,923.00000	1,898	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		522.00000	520	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,127.00000	2,102	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		531.00000	529	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,086.00000	2,061	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		549.00000	547	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,004.00000	1,979	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		540.00000	538	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,045.00000	2,020	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		599.00000	597	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,804.00000	1,779	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		610.00000	607	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,764.00000	1,740	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		578.00000	576	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,883.00000	1,858	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		559.00000	557	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,964.00000	1,939	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		589.00000	586	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,843.00000	1,818	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		632.00000	630	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,686.00000	1,662	27.28	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 15/03/2010 Currency Future	10.60	Call			655.00000	653	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,610.00000	1,585	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			610.00000	607	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,764.00000	1,740	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			514.00000	511	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,169.00000	2,143	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			491.00000	488	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,286.00000	2,261	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			506.00000	503	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,210.00000	2,185	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			506.00000	503	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,210.00000	2,185	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			497.00000	495	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,252.00000	2,227	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			459.00000	457	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,464.00000	2,439	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			489.00000	487	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,294.00000	2,269	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			445.00000	443	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,550.00000	2,525	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			474.00000	471	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,379.00000	2,354	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			467.00000	464	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,421.00000	2,396	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			903.00000	903	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,008.00000	985	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			804.00000	803	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,209.00000	1,186	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			745.00000	744	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,350.00000	1,326	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			718.00000	716	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,423.00000	1,398	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			342.00000	339	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,247.00000	3,222	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			997.00000	998	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			852.00000	830	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			467.00000	464	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,421.00000	2,396	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			204.00000	201	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,258.00000	4,233	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,057.00000	1,059	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			762.00000	741	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			599.00000	597	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,804.00000	1,779	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			218.00000	215	30.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,123.00000	4,097	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		1,103.00000	1,106	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		708.00000	688	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		228.00000	225	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,033.00000	4,008	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		1,127.00000	1,130	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		682.00000	662	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		549.00000	547	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,004.00000	1,979	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		233.00000	231	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		3,988.00000	3,963	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		1,177.00000	1,180	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		631.00000	612	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		244.00000	242	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		3,899.00000	3,874	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		432.00000	429	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,637.00000	2,611	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		182.00000	179	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		4,486.00000	4,461	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		921.00000	921	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		976.00000	953	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		452.00000	450	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,507.00000	2,482	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		439.00000	436	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,593.00000	2,568	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		186.00000	183	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		4,441.00000	4,415	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		432.00000	429	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,637.00000	2,611	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		419.00000	417	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,724.00000	2,699	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		407.00000	404	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,812.00000	2,787	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		165.00000	163	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		4,670.00000	4,645	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		886.00000	885	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,040.00000	1,018	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		514.00000	511	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,169.00000	2,143	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		439.00000	436	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,593.00000	2,568	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		426.00000	423	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		2,680.00000	2,655	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		177.00000	175	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		4,532.00000	4,507	30.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.80	Call			194.00000	192	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,349.00000	4,324	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,037.00000	1,039	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			792.00000	771	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,080.00000	1,082	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			735.00000	715	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			223.00000	220	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,078.00000	4,052	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,337.00000	1,342	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			492.00000	474	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			256.00000	253	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,810.00000	3,785	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,254.00000	1,259	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			559.00000	541	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			643.00000	641	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,648.00000	1,623	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			540.00000	538	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,045.00000	2,020	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			239.00000	236	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,944.00000	3,918	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			589.00000	586	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,843.00000	1,818	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			497.00000	495	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,252.00000	2,227	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			213.00000	210	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,168.00000	4,143	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,309.00000	1,314	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			514.00000	496	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			667.00000	665	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,572.00000	1,547	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			643.00000	641	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,648.00000	1,623	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			250.00000	247	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,855.00000	3,829	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,228.00000	1,232	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			583.00000	564	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			208.00000	206	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,213.00000	4,188	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			1,365.00000	1,371	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			470.00000	453	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			262.00000	259	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,766.00000	3,741	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,454.00000	1,460	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			409.00000	393	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			705.00000	703	26.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,459.00000	1,435	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		280.00000	277	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		3,635.00000	3,609	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		1,485.00000	1,492	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		390.00000	374	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		718.00000	716	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,423.00000	1,398	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		286.00000	283	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		3,591.00000	3,566	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		1,548.00000	1,555	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		353.00000	337	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		299.00000	297	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,504.00000	3,479	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,516.00000	1,523	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		371.00000	355	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		759.00000	758	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,314.00000	1,290	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		731.00000	730	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,386.00000	1,362	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		293.00000	290	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		3,547.00000	3,522	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		1,785.00000	1,795	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		240.00000	227	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		820.00000	819	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,175.00000	1,151	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		350.00000	347	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,205.00000	3,179	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		1,750.00000	1,759	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		255.00000	241	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		1,858.00000	1,869	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		213.00000	201	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		886.00000	885	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,040.00000	1,018	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		366.00000	363	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		3,120.00000	3,095	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		1,895.00000	1,906	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		200.00000	188	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		374.00000	371	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,079.00000	3,053	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		1,646.00000	1,655	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		301.00000	287	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		789.00000	788	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,244.00000	1,220	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		759.00000	758	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,314.00000	1,290	26.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.70	Call			320.00000	317	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,375.00000	3,349	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,821.00000	1,832	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			226.00000	214	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			869.00000	868	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,073.00000	1,050	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			358.00000	355	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,163.00000	3,137	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,933.00000	1,944	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			187.00000	176	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			921.00000	921	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			976.00000	953	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			2,128.00000	2,142	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			133.00000	124	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			1,018.00000	1,018	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			822.00000	800	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			939.00000	939	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			944.00000	922	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			374.00000	371	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,079.00000	3,053	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			2,170.00000	2,184	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			125.00000	116	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,080.00000	1,082	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			735.00000	715	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			2,212.00000	2,227	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			117.00000	109	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,057.00000	1,059	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			762.00000	741	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			384.00000	382	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			2,989.00000	2,964	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.75980		9.73480		25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			1,062.00000	1,067	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,078.00000	1,057	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			553.00000	554	29.26	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			2,718.00000	2,694	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			1,315.00000	1,322	24.14	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			731.00000	712	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			1,100.00000	1,104	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,015.00000	995	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			1,081.00000	1,085	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,046.00000	1,026	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			976.00000	980	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,241.00000	1,220	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			928.00000	932	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,344.00000	1,322	25.92	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	10.40	Call			856.00000	859	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,521.00000	1,499	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			913.00000	917	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,379.00000	1,357	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			960.00000	963	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,275.00000	1,254	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			519.00000	519	29.74	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			2,934.00000	2,910	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			1,201.00000	1,207	24.54	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			867.00000	847	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,994.00000	2,009	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			260.00000	249	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			1,044.00000	1,049	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,109.00000	1,089	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			1,009.00000	1,013	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,174.00000	1,154	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			944.00000	948	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,309.00000	1,288	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			884.00000	887	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,449.00000	1,427	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			478.00000	478	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,143.00000	3,118	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,959.00000	1,973	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			275.00000	263	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			1,027.00000	1,031	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,142.00000	1,121	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			992.00000	996	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,208.00000	1,187	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			899.00000	902	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,414.00000	1,392	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			870.00000	873	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,485.00000	1,463	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			469.00000	469	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,184.00000	3,159	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,857.00000	1,870	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			322.00000	310	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			1,009.00000	1,013	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,174.00000	1,154	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			884.00000	887	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,449.00000	1,427	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			829.00000	832	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,594.00000	1,572	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			443.00000	443	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,308.00000	3,283	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,760.00000	1,771	22.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.35	Put			375.00000	361	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			960.00000	963	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,275.00000	1,254	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			870.00000	873	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,485.00000	1,463	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			842.00000	845	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,558.00000	1,535	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			816.00000	818	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,631.00000	1,609	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			791.00000	793	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			1,706.00000	1,683	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			418.00000	417	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,433.00000	3,408	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,891.00000	1,904	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			306.00000	294	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			1,027.00000	1,031	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,142.00000	1,121	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			451.00000	451	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,266.00000	3,241	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			2,178.00000	2,194	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			193.00000	184	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,180.00000	1,185	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			895.00000	876	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			1,139.00000	1,144	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			954.00000	934	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			992.00000	996	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,208.00000	1,187	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			2,218.00000	2,234	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			183.00000	174	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			1,201.00000	1,207	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			867.00000	847	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			1,159.00000	1,164	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			924.00000	905	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			1,119.00000	1,124	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			984.00000	964	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			1,044.00000	1,049	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,109.00000	1,089	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			513.00000	513	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			2,978.00000	2,953	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			2,258.00000	2,274	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			173.00000	165	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			1,223.00000	1,229	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			839.00000	819	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,180.00000	1,185	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			895.00000	876	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.25	Call		0.00000	507	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		0.00000	2,997	29.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.60310	13.66640		21.48	7,114,421.30	523	16,703.00
£ / R On 12/06/2009 Currency Future	13.65	Call		474.00000	473	21.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		458.00000	520	21.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		494.00000	493	21.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		428.00000	490	21.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		454.00000	455	21.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		488.00000	551	21.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		401.00000	403	22.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		584.00000	650	22.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		341.00000	345	23.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		725.00000	792	23.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		369.00000	373	22.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		653.00000	720	22.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		385.00000	387	22.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		618.00000	684	22.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		355.00000	359	22.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		688.00000	755	22.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		385.00000	387	22.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		618.00000	684	22.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		315.00000	320	23.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		799.00000	866	23.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call		303.00000	308	23.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		837.00000	905	23.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		292.00000	296	23.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		875.00000	943	23.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		281.00000	286	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		915.00000	982	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		328.00000	332	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		761.00000	829	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		194.00000	196	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,177.00000	1,243	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		144.00000	148	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,377.00000	1,445	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		76.00000	80	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,809.00000	1,877	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		112.00000	116	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,546.00000	1,613	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		127.00000	131	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		1,461.00000	1,528	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		120.00000	124	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,503.00000	1,570	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		144.00000	148	24.17	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	14.90	Put			1,377.00000	1,445	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			256.00000	257	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			990.00000	1,054	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			217.00000	219	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,101.00000	1,166	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			183.00000	186	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,216.00000	1,283	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			162.00000	166	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,296.00000	1,363	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			153.00000	156	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,336.00000	1,403	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			135.00000	139	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,419.00000	1,486	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			194.00000	196	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,177.00000	1,243	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			172.00000	175	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,256.00000	1,322	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			205.00000	207	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,139.00000	1,204	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			205.00000	207	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,139.00000	1,204	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			230.00000	231	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,063.00000	1,128	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			271.00000	271	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			954.00000	1,018	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			243.00000	244	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,026.00000	1,091	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			81.00000	85	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,765.00000	1,832	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			105.00000	109	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,589.00000	1,656	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			81.00000	85	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,765.00000	1,832	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			120.00000	124	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,503.00000	1,570	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			71.00000	75	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,855.00000	1,922	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			93.00000	97	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,676.00000	1,744	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			315.00000	320	23.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			799.00000	866	23.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			153.00000	156	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,336.00000	1,403	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			99.00000	103	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,632.00000	1,700	24.17	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	15.55	Call			62.00000	66	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,945.00000	2,013	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			38.00000	41	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,271.00000	2,338	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			26.00000	29	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,510.00000	2,576	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			40.00000	44	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,224.00000	2,291	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			54.00000	58	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,037.00000	2,105	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			50.00000	54	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,084.00000	2,151	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			58.00000	62	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,991.00000	2,059	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			47.00000	50	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,130.00000	2,197	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			58.00000	62	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,991.00000	2,059	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			19.00000	21	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,703.00000	2,768	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			32.00000	36	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,366.00000	2,433	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			28.00000	31	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,462.00000	2,528	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			15.00000	17	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,849.00000	2,914	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			24.00000	27	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,558.00000	2,624	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			18.00000	20	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,751.00000	2,817	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			13.00000	15	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,946.00000	3,012	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			11.00000	13	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,044.00000	3,110	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			10.00000	12	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,094.00000	3,159	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			16.00000	19	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,800.00000	2,865	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			22.00000	25	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,606.00000	2,672	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			9.00000	11	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,143.00000	3,208	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			5.00000	6	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,489.00000	3,553	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			6.00000	7	24.17	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	17.05	Put		3,390.00000	3,454	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		3.00000	3	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		3,836.00000	3,900	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		2.00000	2	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		4,135.00000	4,199	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		1.00000	1	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		4,734.00000	4,798	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		5,334.00000	5,397	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		5,484.00000	5,547	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		5,134.00000	5,197	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		1.00000	1	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		4,684.00000	4,748	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call		1.00000	1	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put		4,584.00000	4,648	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call		0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put		5,084.00000	5,147	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call		4.00000	5	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put		3,588.00000	3,652	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		21.00000	23	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,654.00000	2,720	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		43.00000	47	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,177.00000	2,244	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		112.00000	116	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,546.00000	1,613	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		87.00000	91	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,720.00000	1,788	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		76.00000	80	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,809.00000	1,877	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		66.00000	70	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		1,900.00000	1,967	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		162.00000	166	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,296.00000	1,363	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		87.00000	91	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,720.00000	1,788	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		105.00000	109	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,589.00000	1,656	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		62.00000	66	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,945.00000	2,013	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		43.00000	47	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,177.00000	2,244	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		38.00000	41	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,271.00000	2,338	24.17	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	15.65	Call			54.00000	58	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,037.00000	2,105	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			24.00000	27	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,558.00000	2,624	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			38.00000	41	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,271.00000	2,338	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			28.00000	31	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,462.00000	2,528	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			35.00000	38	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,319.00000	2,385	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			30.00000	33	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,414.00000	2,480	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			18.00000	20	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,751.00000	2,817	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			32.00000	36	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,366.00000	2,433	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			21.00000	23	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,654.00000	2,720	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			13.00000	15	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,946.00000	3,012	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			9.00000	11	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,143.00000	3,208	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			11.00000	13	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,044.00000	3,110	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			8.00000	9	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,241.00000	3,306	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			7.00000	8	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,340.00000	3,405	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			8.00000	9	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,241.00000	3,306	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			6.00000	7	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,439.00000	3,504	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			14.00000	16	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,897.00000	2,963	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			12.00000	14	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,995.00000	3,061	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			8.00000	10	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,192.00000	3,257	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			7.00000	9	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,291.00000	3,355	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			26.00000	29	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,510.00000	2,576	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			19.00000	21	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,703.00000	2,768	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			8.00000	10	24.17	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	16.85	Put		3,192.00000	3,257	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		4.00000	4	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,687.00000	3,751	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call		3.00000	4	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put		3,787.00000	3,851	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		3.00000	3	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		3,886.00000	3,950	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call		2.00000	3	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put		3,986.00000	4,050	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		0.00000	1	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		4,784.00000	4,848	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call		0.00000	1	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put		4,884.00000	4,947	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		4,984.00000	5,047	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		5,184.00000	5,247	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call		0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put		5,284.00000	5,347	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,384.00000	5,447	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call		1.00000	2	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put		4,185.00000	4,249	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		1.00000	2	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		4,285.00000	4,348	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call		1.00000	1	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put		4,385.00000	4,448	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		1.00000	1	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,484.00000	4,548	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		1.00000	2	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		4,285.00000	4,348	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		1.00000	1	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,484.00000	4,548	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		0.00000	1	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		4,784.00000	4,848	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		4,984.00000	5,047	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call		0.00000	1	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put		4,834.00000	4,897	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call		0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put		4,934.00000	4,997	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call		0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put		5,034.00000	5,097	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,234.00000	5,297	24.17	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	19.10	Call			0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,434.00000	5,497	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,534.00000	5,597	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,184.00000	5,247	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,384.00000	5,447	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,584.00000	5,647	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,684.00000	5,747	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,784.00000	5,847	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,884.00000	5,947	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,234.00000	5,297	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,634.00000	5,697	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,734.00000	5,797	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			3.00000	4	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,737.00000	3,801	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			2.00000	3	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,936.00000	4,000	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			2.00000	2	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,036.00000	4,099	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1.00000	2	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,235.00000	4,299	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			1.00000	1	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,335.00000	4,398	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			1.00000	1	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,435.00000	4,498	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			1.00000	1	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,534.00000	4,598	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			6.00000	7	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,439.00000	3,504	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			5.00000	6	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,538.00000	3,603	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			4.00000	5	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,638.00000	3,702	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			3.00000	4	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,737.00000	3,801	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1.00000	2	24.17	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	17.90	Put			4,235.00000	4,299	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			12.00000	14	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,995.00000	3,061	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			5.00000	6	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,489.00000	3,553	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			6.00000	7	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,390.00000	3,454	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			4.00000	4	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,687.00000	3,751	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			3.00000	3	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,886.00000	3,950	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			16.00000	19	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,800.00000	2,865	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			40.00000	44	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,224.00000	2,291	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			217.00000	219	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,101.00000	1,166	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			436.00000	437	22.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			519.00000	584	22.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			341.00000	345	23.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			725.00000	792	23.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			418.00000	419	22.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			551.00000	616	22.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			256.00000	257	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			990.00000	1,054	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			538.00000	535	21.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			371.00000	432	21.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			418.00000	419	22.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			551.00000	616	22.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			401.00000	403	22.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			584.00000	650	22.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			271.00000	271	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			954.00000	1,018	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			281.00000	286	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			915.00000	982	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			515.00000	514	21.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			399.00000	461	21.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			474.00000	473	21.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			458.00000	520	21.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			561.00000	557	20.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			345.00000	404	20.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			515.00000	514	21.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			399.00000	461	21.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			641.00000	630	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			275.00000	327	20.46	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 12/06/2009 Currency Future	13.40	Call		587.00000	580	20.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		320.00000	377	20.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		670.00000	657	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		254.00000	304	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		613.00000	605	20.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		297.00000	352	20.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		702.00000	685	20.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		236.00000	282	20.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		587.00000	580	20.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		320.00000	377	20.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.81340	13.87520		22.46	0.00	0	3,466.00
£ / R On 14/09/2009 Currency Future	13.90	Call		790.00000	785	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		815.00000	871	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		828.00000	822	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		753.00000	809	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		809.00000	803	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		784.00000	840	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		790.00000	785	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		815.00000	871	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		736.00000	732	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		910.00000	968	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		671.00000	668	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,045.00000	1,104	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		686.00000	683	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,011.00000	1,070	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		719.00000	715	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		943.00000	1,001	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		719.00000	715	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		943.00000	1,001	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		641.00000	639	23.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,116.00000	1,175	23.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		613.00000	611	24.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,188.00000	1,248	24.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		600.00000	598	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,224.00000	1,284	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		656.00000	653	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,080.00000	1,140	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		488.00000	484	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,463.00000	1,521	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		417.00000	415	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,642.00000	1,701	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		300.00000	300	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,024.00000	2,086	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		354.00000	353	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,829.00000	1,890	24.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.25	Call			378.00000	377	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,753.00000	1,814	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			404.00000	402	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,679.00000	1,738	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			488.00000	484	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,463.00000	1,521	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			569.00000	563	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,294.00000	1,350	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			519.00000	515	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,394.00000	1,451	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			417.00000	415	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,642.00000	1,701	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			444.00000	442	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,569.00000	1,628	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			473.00000	470	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,498.00000	1,556	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			430.00000	428	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,605.00000	1,665	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			459.00000	455	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,533.00000	1,592	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			504.00000	499	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,428.00000	1,486	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			473.00000	470	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,498.00000	1,556	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			366.00000	365	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,791.00000	1,852	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			391.00000	389	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,716.00000	1,776	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			536.00000	531	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,360.00000	1,417	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			354.00000	353	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,829.00000	1,890	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			300.00000	300	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,024.00000	2,086	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			332.00000	331	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,906.00000	1,968	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			290.00000	290	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,064.00000	2,127	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			280.00000	280	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,105.00000	2,167	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			321.00000	320	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,945.00000	2,007	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			627.00000	625	23.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,152.00000	1,211	23.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			261.00000	262	24.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.80	Put			2,186.00000	2,249	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			552.00000	547	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,327.00000	1,383	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			504.00000	499	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,428.00000	1,486	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			343.00000	342	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,868.00000	1,929	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			656.00000	653	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,080.00000	1,140	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			753.00000	749	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			878.00000	935	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			771.00000	766	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			846.00000	903	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			702.00000	699	23.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			977.00000	1,035	23.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			586.00000	580	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,261.00000	1,317	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			366.00000	365	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,791.00000	1,852	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			244.00000	245	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,268.00000	2,331	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			343.00000	342	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,868.00000	1,929	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			261.00000	262	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,186.00000	2,249	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			244.00000	245	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,268.00000	2,331	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			227.00000	228	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,352.00000	2,415	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			212.00000	213	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,436.00000	2,500	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			430.00000	428	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,605.00000	1,665	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			310.00000	310	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,985.00000	2,047	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			270.00000	271	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,145.00000	2,208	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			310.00000	310	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,985.00000	2,047	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			252.00000	253	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,227.00000	2,290	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			235.00000	236	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,310.00000	2,373	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			219.00000	221	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,394.00000	2,457	24.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.40	Call		627.00000	625	23.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,152.00000	1,211	23.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		183.00000	185	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,608.00000	2,672	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		702.00000	699	23.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		977.00000	1,035	23.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		552.00000	547	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,327.00000	1,383	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		404.00000	402	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,679.00000	1,738	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		569.00000	563	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,294.00000	1,350	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		848.00000	842	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		723.00000	779	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		809.00000	803	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		784.00000	840	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		736.00000	732	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		910.00000	968	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		586.00000	580	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,261.00000	1,317	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		828.00000	822	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		753.00000	809	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call		867.00000	863	22.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put		692.00000	749	22.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		887.00000	883	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		662.00000	720	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		641.00000	639	23.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,116.00000	1,175	23.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		952.00000	946	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		577.00000	633	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		908.00000	904	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		633.00000	691	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		975.00000	968	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		550.00000	605	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		930.00000	925	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		604.00000	661	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		1,004.00000	991	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		529.00000	578	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		908.00000	904	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		633.00000	691	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.00440	14.06480		22.88	0.00	0	55.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,059.00000	1,040	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,044.00000	1,085	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,078.00000	1,058	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,013.00000	1,054	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 14/12/2009 Currency Future	14.05	Call			1,059.00000	1,040	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,044.00000	1,085	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			1,040.00000	1,022	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,075.00000	1,117	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			986.00000	969	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,171.00000	1,215	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			920.00000	905	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,305.00000	1,350	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			952.00000	936	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,237.00000	1,282	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			969.00000	953	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,204.00000	1,248	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			936.00000	920	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,271.00000	1,316	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			904.00000	890	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,340.00000	1,385	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			778.00000	761	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,613.00000	1,657	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			795.00000	778	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,580.00000	1,624	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			874.00000	860	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,409.00000	1,456	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			845.00000	832	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,481.00000	1,527	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			813.00000	796	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,548.00000	1,591	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			743.00000	728	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,679.00000	1,723	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			710.00000	695	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,746.00000	1,791	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			679.00000	664	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,814.00000	1,860	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			563.00000	551	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,098.00000	2,147	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			1,040.00000	1,022	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,075.00000	1,117	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			1,004.00000	986	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,139.00000	1,182	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			1,117.00000	1,097	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			953.00000	993	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			874.00000	860	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,409.00000	1,456	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			1,022.00000	1,004	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,107.00000	1,149	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			889.00000	875	23.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.55	Put		1,374.00000	1,420	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		860.00000	846	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,445.00000	1,491	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		831.00000	814	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,517.00000	1,559	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		694.00000	680	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,780.00000	1,825	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		1,138.00000	1,117	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		923.00000	963	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		1,098.00000	1,078	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		983.00000	1,023	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,022.00000	1,004	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,107.00000	1,149	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		889.00000	875	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,374.00000	1,420	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		760.00000	744	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,646.00000	1,690	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		860.00000	846	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,445.00000	1,491	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		727.00000	711	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,712.00000	1,757	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		1,156.00000	1,138	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		891.00000	933	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,117.00000	1,097	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		953.00000	993	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		936.00000	920	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,271.00000	1,316	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		778.00000	761	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,613.00000	1,657	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		1,195.00000	1,178	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		830.00000	874	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		1,216.00000	1,198	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		801.00000	843	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		1,175.00000	1,158	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		861.00000	903	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		1,138.00000	1,117	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		923.00000	963	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		952.00000	936	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,237.00000	1,282	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		1,242.00000	1,218	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		777.00000	813	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.32950	14.37580		0.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		0.00000	969	0.00	10,846,986,000.00	11,194	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		0.00000	40	0.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		325.00000	301	0.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.35	Put		299.00000	322	0.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		0.00000	0	0.00	0.00	11,194	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		0.00000	3,171	0.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.27740	12.29530		21.36	2,504,589.60	204	19,315.00
€ / R On 12/06/2009 Currency Future	12.30	Call		434.00000	435	21.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		439.00000	457	21.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		474.00000	475	21.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		378.00000	398	21.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		415.00000	415	21.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		470.00000	488	21.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		397.00000	397	21.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		502.00000	520	21.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		380.00000	380	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		535.00000	553	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		334.00000	334	22.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		639.00000	656	22.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		274.00000	269	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		779.00000	792	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		216.00000	211	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		920.00000	934	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		229.00000	225	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		884.00000	897	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		147.00000	144	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,151.00000	1,166	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		137.00000	134	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,192.00000	1,207	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		157.00000	153	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		1,111.00000	1,126	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		167.00000	164	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		1,072.00000	1,086	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		178.00000	175	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,033.00000	1,047	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		178.00000	175	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,033.00000	1,047	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		203.00000	199	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		957.00000	971	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		112.00000	109	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		1,316.00000	1,332	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		90.00000	88	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,445.00000	1,461	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		84.00000	82	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,489.00000	1,505	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		128.00000	125	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,233.00000	1,248	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.35	Call			137.00000	134	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,192.00000	1,207	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			203.00000	199	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			957.00000	971	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			259.00000	254	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			813.00000	826	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			190.00000	186	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			995.00000	1,009	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			244.00000	239	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			848.00000	861	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			120.00000	117	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,274.00000	1,290	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			90.00000	88	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,445.00000	1,461	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			84.00000	82	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,489.00000	1,505	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			72.00000	71	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,577.00000	1,593	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			62.00000	61	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,667.00000	1,683	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			97.00000	95	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,402.00000	1,417	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			147.00000	144	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,151.00000	1,166	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			104.00000	102	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,359.00000	1,374	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			58.00000	56	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,712.00000	1,729	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			53.00000	52	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,758.00000	1,775	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			46.00000	45	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,850.00000	1,867	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			18.00000	18	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,373.00000	2,390	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			17.00000	16	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,421.00000	2,439	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			30.00000	30	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,085.00000	2,102	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			42.00000	41	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,897.00000	1,914	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			67.00000	66	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,622.00000	1,638	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			97.00000	95	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,402.00000	1,417	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			104.00000	102	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.55	Put			1,359.00000	1,374	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			72.00000	71	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,577.00000	1,593	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			128.00000	125	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,233.00000	1,248	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			46.00000	45	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,850.00000	1,867	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			24.00000	23	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,228.00000	2,246	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			12.00000	11	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,616.00000	2,634	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			7.00000	7	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,911.00000	2,929	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			33.00000	32	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,038.00000	2,055	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			39.00000	38	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,944.00000	1,961	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			244.00000	239	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			848.00000	861	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			291.00000	285	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			745.00000	758	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			434.00000	435	21.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			439.00000	457	21.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			454.00000	455	21.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			408.00000	427	21.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			415.00000	415	21.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			470.00000	488	21.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			349.00000	348	22.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			604.00000	621	22.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			364.00000	364	22.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			569.00000	586	22.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			321.00000	320	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			676.00000	692	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			543.00000	544	20.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			298.00000	317	20.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			519.00000	520	20.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			323.00000	343	20.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			496.00000	497	20.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			350.00000	370	20.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			761.00000	756	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			166.00000	179	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			692.00000	688	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			196.00000	211	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			626.00000	625	20.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			231.00000	248	20.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.00	Call			569.00000	570	20.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			274.00000	293	20.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			726.00000	722	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			181.00000	194	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			658.00000	655	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			213.00000	228	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			597.00000	597	20.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			252.00000	269	20.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			349.00000	348	22.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			604.00000	621	22.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			519.00000	520	20.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			323.00000	343	20.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			308.00000	302	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			713.00000	725	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			543.00000	544	20.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			298.00000	317	20.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			496.00000	497	20.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			350.00000	370	20.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			797.00000	792	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			152.00000	164	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			658.00000	655	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			213.00000	228	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			321.00000	320	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			676.00000	692	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			259.00000	254	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			813.00000	826	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			334.00000	334	22.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			639.00000	656	22.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			397.00000	397	21.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			502.00000	520	21.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			274.00000	269	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			779.00000	792	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			78.00000	76	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,533.00000	1,549	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			62.00000	61	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,667.00000	1,683	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			36.00000	35	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,991.00000	2,008	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			26.00000	25	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,180.00000	2,198	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			22.00000	21	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,276.00000	2,294	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			15.00000	15	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,470.00000	2,488	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			13.00000	13	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.85	Put			2,568.00000	2,585	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			11.00000	10	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,665.00000	2,683	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			9.00000	9	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,764.00000	2,781	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			28.00000	27	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,133.00000	2,150	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			20.00000	19	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,325.00000	2,342	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			33.00000	32	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,038.00000	2,055	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			28.00000	27	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,133.00000	2,150	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			20.00000	19	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,325.00000	2,342	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			14.00000	14	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,519.00000	2,536	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			10.00000	10	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,714.00000	2,732	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			8.00000	8	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,813.00000	2,831	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			6.00000	5	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,010.00000	3,028	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			5.00000	4	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,109.00000	3,127	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			4.00000	4	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,208.00000	3,226	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			3.00000	3	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,308.00000	3,326	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			14.00000	14	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,519.00000	2,536	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			12.00000	11	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,616.00000	2,634	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			6.00000	5	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,010.00000	3,028	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			49.00000	48	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,804.00000	1,821	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			190.00000	186	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			995.00000	1,009	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			49.00000	48	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,804.00000	1,821	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			42.00000	41	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,897.00000	1,914	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			39.00000	38	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,944.00000	1,961	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future			12.46360	12.47820		22.28	0.00	0	282.00
€ / R On 14/09/2009 Currency Future	12.50	Call		718.00000	718	22.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		739.00000	754	22.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		682.00000	681	22.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		804.00000	818	22.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		665.00000	664	22.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		837.00000	850	22.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		617.00000	615	23.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		939.00000	951	23.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		545.00000	543	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,067.00000	1,079	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		476.00000	474	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,198.00000	1,211	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		492.00000	491	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,164.00000	1,177	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		492.00000	491	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,164.00000	1,177	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		385.00000	384	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,407.00000	1,420	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		371.00000	370	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,443.00000	1,457	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		399.00000	398	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,371.00000	1,384	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		414.00000	412	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,335.00000	1,349	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		428.00000	427	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,300.00000	1,314	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		428.00000	427	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,300.00000	1,314	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		460.00000	458	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,231.00000	1,244	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		333.00000	332	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,554.00000	1,568	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		297.00000	297	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,669.00000	1,683	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		286.00000	286	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,708.00000	1,722	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		358.00000	357	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,480.00000	1,494	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		444.00000	442	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,266.00000	1,279	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		444.00000	442	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,266.00000	1,279	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		414.00000	412	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,335.00000	1,349	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Call			527.00000	525	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,099.00000	1,112	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			320.00000	320	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,592.00000	1,606	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			345.00000	344	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,517.00000	1,531	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			286.00000	286	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,708.00000	1,722	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			276.00000	275	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,747.00000	1,762	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			265.00000	265	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,787.00000	1,801	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			245.00000	245	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,867.00000	1,882	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			309.00000	308	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,630.00000	1,645	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			510.00000	508	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,131.00000	1,144	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			227.00000	227	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,949.00000	1,963	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			133.00000	134	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,505.00000	2,520	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			309.00000	308	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,630.00000	1,645	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			245.00000	245	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,867.00000	1,882	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			210.00000	210	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,031.00000	2,046	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			193.00000	193	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,115.00000	2,130	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			178.00000	178	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,200.00000	2,215	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			164.00000	164	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,286.00000	2,301	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			358.00000	357	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,480.00000	1,494	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			210.00000	210	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,031.00000	2,046	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			193.00000	193	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,115.00000	2,130	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			648.00000	647	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			870.00000	883	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			617.00000	615	23.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			939.00000	951	23.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			583.00000	580	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.90	Put		1,004.00000	1,017	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		371.00000	370	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,443.00000	1,457	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		255.00000	255	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,827.00000	1,841	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		236.00000	236	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,908.00000	1,922	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		218.00000	218	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,990.00000	2,004	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		510.00000	508	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,131.00000	1,144	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		583.00000	580	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,004.00000	1,017	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		602.00000	600	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		974.00000	986	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		564.00000	561	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,035.00000	1,048	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		297.00000	297	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,669.00000	1,683	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		527.00000	525	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,099.00000	1,112	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		345.00000	344	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,517.00000	1,531	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		632.00000	631	23.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		904.00000	917	23.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		755.00000	757	22.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		677.00000	693	22.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		682.00000	681	22.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		804.00000	818	22.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		813.00000	818	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		585.00000	604	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		775.00000	777	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		646.00000	664	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		736.00000	737	22.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		708.00000	723	22.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		699.00000	699	22.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		771.00000	786	22.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		856.00000	861	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		527.00000	547	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		775.00000	777	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		646.00000	664	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		602.00000	600	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		974.00000	986	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		878.00000	884	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		500.00000	520	21.26	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.20	Call		834.00000	839	21.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		556.00000	576	21.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		794.00000	797	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		615.00000	634	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		0.00000	907	21.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		0.00000	494	21.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		0.00000	861	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		0.00000	547	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	664	22.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		0.00000	850	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.63420	12.64350		22.71	0.00	0	20.00
€ / R On 14/12/2009 Currency Future	12.65	Call		943.00000	939	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		950.00000	954	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		1,123.00000	1,124	21.75	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		679.00000	690	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		925.00000	920	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		981.00000	986	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		356.00000	352	23.57	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,312.00000	2,318	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		907.00000	902	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,014.00000	1,018	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		890.00000	885	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,047.00000	1,051	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		825.00000	819	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,182.00000	1,185	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		752.00000	746	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,309.00000	1,312	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		680.00000	674	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,437.00000	1,440	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		715.00000	709	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,372.00000	1,375	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		698.00000	692	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,404.00000	1,407	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		698.00000	692	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,404.00000	1,407	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		598.00000	592	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,604.00000	1,608	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		582.00000	577	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,639.00000	1,643	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		614.00000	608	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,570.00000	1,574	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		630.00000	624	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,536.00000	1,540	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		646.00000	640	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,503.00000	1,506	23.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.55	Call			630.00000	624	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,536.00000	1,540	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			663.00000	657	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,469.00000	1,473	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			538.00000	533	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,744.00000	1,748	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			734.00000	727	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,340.00000	1,343	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			308.00000	305	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			2,515.00000	2,520	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			567.00000	562	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			1,674.00000	1,678	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			510.00000	505	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			1,816.00000	1,821	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			483.00000	478	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			1,890.00000	1,894	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			458.00000	453	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			1,964.00000	1,969	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			433.00000	428	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,040.00000	2,044	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			715.00000	709	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,372.00000	1,375	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			680.00000	674	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,437.00000	1,440	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			552.00000	547	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,709.00000	1,713	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			524.00000	519	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,780.00000	1,784	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			496.00000	491	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			1,853.00000	1,857	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			810.00000	804	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,217.00000	1,219	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			771.00000	765	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,278.00000	1,281	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			598.00000	592	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,604.00000	1,608	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			771.00000	765	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,278.00000	1,281	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			538.00000	533	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,744.00000	1,748	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			790.00000	784	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,247.00000	1,250	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			552.00000	547	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,709.00000	1,713	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			524.00000	519	23.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.90	Put			1,780.00000	1,784	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			470.00000	465	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			1,927.00000	1,931	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			483.00000	478	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			1,890.00000	1,894	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			841.00000	835	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,147.00000	1,151	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			857.00000	851	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,113.00000	1,117	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			790.00000	784	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,247.00000	1,250	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			614.00000	608	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,570.00000	1,574	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			857.00000	851	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,113.00000	1,117	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			981.00000	977	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			887.00000	893	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			873.00000	868	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,080.00000	1,083	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			810.00000	804	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,217.00000	1,219	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			1,038.00000	1,037	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			794.00000	803	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			1,000.00000	997	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			857.00000	863	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			962.00000	958	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			918.00000	923	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			1,056.00000	1,057	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			763.00000	773	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			1,020.00000	1,017	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			826.00000	833	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			943.00000	939	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			950.00000	954	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			1,076.00000	1,077	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			732.00000	743	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			1,038.00000	1,037	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			794.00000	803	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			962.00000	958	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			918.00000	923	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	1,097	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			0.00000	713	21.75	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.16900		242.27500		0.00	0.00	0	7.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 07/05/2009 Index Future		289.28600	289.23900		0.00	8,678,580.00	3	700.00
ALBI On 06/08/2009 Index Future		295.06600	295.07200		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future		287.18600	286.94600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future		123.68900	123.97600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		126.19200	126.47700		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		128.44500	128.72800		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi		291.16100	291.20200		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi		297.05450	297.07500		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi		302.35600	302.36300		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		348.00900	348.00900		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future		356.85400	356.85400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		365.69800	365.69800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.81500	7.80600		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.44700	8.45700		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.08400	8.11500		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.51000	8.52300		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.54600	8.55900		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.63100	8.65200		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.57500	8.60100		32.88	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		8.24000	8.18700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		7.10300	7.09700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		7.02400	7.02600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.53700	7.53000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.51700	7.51900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		8.15900	8.17500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.18900	8.20800		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN10 On 07/05/2009 jNote			8.41000		8.43500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.40800		8.43500		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.88300		9.88400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.40700		9.41200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.90200		8.91000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			278.83700		278.80200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			284.48000		284.42500		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			289.55800		289.48700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.58100		6.57700		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,397.00000	3,392	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.02500		6.02200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,846.00000	3,843	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			7.00000	7	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,093.00000	4,090	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	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			1,279.00000	1,278	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			58.00000	57	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.11400		8.12300		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			279.00000	270	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,368.00000	5,308	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,173.00000	5,201	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			316.00000	293	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			24.00000	22	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,698.00000	9,645	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.10000		8.11000		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,468.00000	7,497	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,412.00000	1,387	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.18900		8.20100		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,959.00000	2,973	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,718.00000	6,669	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.29000		8.30400		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,240.00000	4,262	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			7,067.00000	7,019	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.69500		8.69400		24.30	0.00	0	13,085.00
R186 On 07/05/2009 Bond Future	8.00	Call			921.00000	880	23.90	193,600.00	220	2,280.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 07/05/2009 Bond Future	8.00	Put			8,190.00000	8,159	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			5,041.00000	4,982	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,038.00000	1,990	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			112.00000	102	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			16,021.00000	16,020	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			5.00000	5	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			25,467.00000	25,476	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.69800		8.69800		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			8,588.00000	8,560	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,647.00000	5,618	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			2,559.00000	2,535	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,427.00000	15,404	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.74900		8.75000		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			10,421.00000	10,405	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			8,012.00000	7,986	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			4,253.00000	4,237	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,528.00000	17,502	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.80500		8.80600		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			8,963.00000	8,949	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			14,521.00000	14,498	26.74	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			845.00000	836	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			379.00000	369	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.15100		8.16900		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			4,877.00000	4,942	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			151.00000	135	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.12500		8.14500		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,809.00000	5,865	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,146.00000	1,115	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.19700		8.22100		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,309.00000	2,340	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,366.00000	5,297	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.28100		8.30700		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			2,936.00000	2,971	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,210.00000	6,142	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.49900		8.50800		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,637.00000	3,649	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			820.00000	779	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.49200		8.50200		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,442.00000	6,466	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,284.00000	2,250	17.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 05/11/2009 Bond Future			8.56100	8.57300		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		2,649.00000	2,660	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,856.00000	8,801	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.64000	8.65300		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		5,133.00000	5,155	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,622.00000	7,574	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.55200	8.56100		18.16	0.00	0	279.00
R204 On 07/05/2009 Bond Future	8.75	Call		2,717.00000	2,717	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		1,534.00000	1,477	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call		430.00000	418	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		5,729.00000	5,660	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		3,709.00000	3,720	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		991.00000	944	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.55000	8.56000		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		6,764.00000	6,789	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,603.00000	2,566	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.61300	8.62500		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		3,133.00000	3,146	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		10,283.00000	10,223	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.68300	8.69600		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		5,634.00000	5,658	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		8,632.00000	8,579	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.10800	8.11600		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call		3,473.00000	3,488	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		204.00000	190	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.07700	8.08700		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		897.00000	899	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,920.00000	4,886	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		4,994.00000	5,013	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		902.00000	885	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.15500	8.16700		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		1,963.00000	1,972	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,286.00000	4,254	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.24700	8.26100		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		2,437.00000	2,450	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,948.00000	4,916	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.69400	8.68400		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,265.00000	3,190	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,266.00000	1,255	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.69900	8.68900		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		6,386.00000	6,327	21.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 06/08/2009 Bond Future	9.25	Put			2,925.00000	2,930	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.76000		8.75100		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			2,699.00000	2,669	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,923.00000	10,949	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.82800		8.81800		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			5,576.00000	5,536	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			9,120.00000	9,141	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.79100		8.77900		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,083.00000	2,008	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,274.00000	2,277	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.80800		8.79500		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			6,157.00000	6,086	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,278.00000	3,291	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.87300		8.85900		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			3,070.00000	3,027	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,532.00000	10,578	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.96700		8.95200		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			6,078.00000	6,021	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,960.00000	8,997	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.40400		8.43300		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			5,644.00000	5,799	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,030.00000	937	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.39900		8.43000		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			4,249.00000	4,342	32.05	217,100.00	50	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			8,075.00000	7,902	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			7,275.00000	7,414	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,616.00000	4,489	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.43200		8.46400		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			3,587.00000	3,661	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			15,125.00000	14,926	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			13,394.00000	13,581	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3,629.00000	3,544	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			2,946.00000	3,009	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,200.00000	16,991	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.46700		8.50000		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			6,047.00000	6,148	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			15,280.00000	15,102	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			15,980.00000	16,172	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			4,870.00000	4,783	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			287.44200		287.48500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			293.26000		293.28300		0.00	0.00	0	100.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
TRT1 On 05/11/2009 Index Future			298.49400	298.50400		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.55690	6.57800		20.78	0.00	0	8,804.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		219.00000	214	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		241.00000	257	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		261.00000	254	20.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		183.00000	197	20.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		202.00000	196	21.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		274.00000	289	21.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		185.00000	181	22.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		307.00000	324	22.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		171.00000	167	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		343.00000	360	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		202.00000	196	21.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		274.00000	289	21.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		239.00000	233	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		211.00000	226	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		158.00000	154	22.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		380.00000	397	22.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		158.00000	154	22.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		380.00000	397	22.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		135.00000	132	23.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		457.00000	475	23.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		146.00000	142	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		418.00000	435	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		185.00000	181	22.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		307.00000	324	22.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		125.00000	122	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		497.00000	515	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		125.00000	122	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		497.00000	515	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		135.00000	132	23.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		457.00000	475	23.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		146.00000	142	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		418.00000	435	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		100.00000	98	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		572.00000	591	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		112.00000	110	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		534.00000	553	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		89.00000	87	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		611.00000	630	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		79.00000	77	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		651.00000	671	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		100.00000	98	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		572.00000	591	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.15	Call		79.00000	77	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		651.00000	671	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		13.00000	13	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,235.00000	1,257	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		10.00000	10	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,332.00000	1,353	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		24.00000	24	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,046.00000	1,067	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		42.00000	41	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		864.00000	884	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		62.00000	61	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		734.00000	754	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		70.00000	69	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		692.00000	712	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		239.00000	233	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		211.00000	226	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		285.00000	276	19.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		157.00000	169	19.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		313.00000	302	19.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		135.00000	145	19.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		313.00000	302	19.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		135.00000	145	19.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		375.00000	362	19.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		97.00000	105	19.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		70.00000	69	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		692.00000	712	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		54.00000	54	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		776.00000	797	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		42.00000	41	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		864.00000	884	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		32.00000	32	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		954.00000	975	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		48.00000	47	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		820.00000	840	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		37.00000	36	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		909.00000	929	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		446.00000	431	19.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		68.00000	74	19.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		609.00000	591	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		31.00000	35	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		525.00000	508	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		47.00000	52	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		446.00000	431	19.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		68.00000	74	19.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		375.00000	362	19.28	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	6.30	Put		97.00000	105	19.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		566.00000	549	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		38.00000	42	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		484.00000	469	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		56.00000	62	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		410.00000	395	19.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		82.00000	88	19.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		342.00000	330	19.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		114.00000	123	19.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		484.00000	469	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		56.00000	62	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		28.00000	28	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,000.00000	1,021	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		21.00000	21	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,093.00000	1,114	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		54.00000	54	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		776.00000	797	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		18.00000	18	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,140.00000	1,161	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		13.00000	13	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,235.00000	1,257	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		10.00000	10	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,332.00000	1,353	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		7.00000	7	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,429.00000	1,450	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		5.00000	5	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,527.00000	1,548	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		4.00000	4	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,626.00000	1,647	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		3.00000	3	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,725.00000	1,746	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		4.00000	4	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,626.00000	1,647	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		28.00000	28	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,000.00000	1,021	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		285.00000	276	19.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		157.00000	169	19.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.62210	6.64200		21.05	0.00	0	190.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		364.00000	358	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		372.00000	386	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		382.00000	377	21.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		340.00000	355	21.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		346.00000	341	21.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.70	Put		404.00000	419	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		329.00000	324	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		437.00000	452	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		346.00000	341	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		404.00000	419	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		313.00000	309	22.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		471.00000	486	22.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		313.00000	309	22.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		471.00000	486	22.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		284.00000	280	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		542.00000	558	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		259.00000	255	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		617.00000	633	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		284.00000	280	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		542.00000	558	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		298.00000	294	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		506.00000	522	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		364.00000	358	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		372.00000	386	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		271.00000	267	23.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		579.00000	595	23.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		248.00000	239	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		656.00000	667	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		271.00000	267	23.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		579.00000	595	23.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		248.00000	239	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		656.00000	667	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		217.00000	209	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		725.00000	737	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		232.00000	224	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		690.00000	702	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		232.00000	224	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		690.00000	702	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		423.00000	418	20.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		281.00000	296	20.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		203.00000	196	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		761.00000	774	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		177.00000	170	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		835.00000	848	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		445.00000	440	20.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		253.00000	267	20.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		402.00000	397	20.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		310.00000	325	20.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		217.00000	209	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		725.00000	737	23.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.25	Call		190.00000	183	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		798.00000	811	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		496.00000	488	19.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		204.00000	216	19.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		445.00000	440	20.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		253.00000	267	20.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		177.00000	170	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		835.00000	848	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		154.00000	148	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		912.00000	926	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		203.00000	196	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		761.00000	774	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		154.00000	148	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		912.00000	926	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		133.00000	128	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		991.00000	1,006	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		165.00000	159	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		873.00000	887	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		143.00000	138	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		951.00000	966	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		124.00000	119	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,032.00000	1,047	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		524.00000	515	19.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		182.00000	193	19.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		470.00000	463	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		228.00000	241	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		555.00000	545	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		163.00000	173	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		402.00000	397	20.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		310.00000	325	20.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		470.00000	463	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		228.00000	241	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		588.00000	576	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		146.00000	154	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.67960	6.69840		21.28	0.00	0	25.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		468.00000	464	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		470.00000	485	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		486.00000	483	21.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		438.00000	453	21.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		450.00000	447	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		502.00000	517	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		433.00000	430	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		535.00000	550	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		433.00000	430	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		535.00000	550	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.85	Call		417.00000	414	22.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		569.00000	584	22.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		402.00000	399	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		603.00000	619	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		486.00000	483	21.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		438.00000	453	21.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		544.00000	541	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		346.00000	362	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		506.00000	502	21.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		407.00000	422	21.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		373.00000	371	22.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		675.00000	691	22.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		347.00000	341	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		749.00000	761	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		314.00000	308	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		816.00000	829	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		284.00000	278	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		885.00000	898	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		590.00000	584	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		291.00000	305	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		402.00000	399	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		603.00000	619	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		641.00000	634	19.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		243.00000	254	19.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		590.00000	584	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		291.00000	305	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		615.00000	608	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		266.00000	278	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		566.00000	562	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		318.00000	332	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		524.00000	522	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		376.00000	392	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		387.00000	385	22.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		639.00000	655	22.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		360.00000	358	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		712.00000	728	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		331.00000	324	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		782.00000	794	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		566.00000	562	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		318.00000	332	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		387.00000	385	22.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		639.00000	655	22.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		331.00000	324	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		782.00000	794	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		299.00000	293	23.09	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	7.25	Put		850.00000	863	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		673.00000	661	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		224.00000	231	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		524.00000	522	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		376.00000	392	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		360.00000	358	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		712.00000	728	23.09	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>10,930,919,632.40</b>	<b>30,414</b>	<b>640,237.00</b>
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<b>Grand Total:</b>							<b>10,930,919,632.40</b>	<b>30,414</b>	<b>640,237.00</b>
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