



# Daily MTM Report

Daily summary for 11/05/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR4 On 23/07/2009 Bond			15.00800	15.02500			0.00	0	0.00
R153 On 31/08/2010 Bond			6.06500	6.14000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.07000	8.06000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.59000	8.56000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.17000	8.16000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.43000	8.39000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.43500	8.39000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.15000	8.14000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.59000	8.56500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.72900	8.71600			0.00	0	0.00
R209 On 31/03/2036 Bond			8.15500	8.13000			0.00	0	0.00

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

## Derivatives

\$ / R On 12/06/2009 Currency Future			8.46660		8.46420		23.13	45,787,372.80	5,408	328,645.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			254.00000	239	23.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			240.00000	223	23.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			279.00000	266	23.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			215.00000	199	23.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			141.00000	126	25.48	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			477.00000	460	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			215.00000	200	23.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			301.00000	283	23.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			197.00000	182	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			333.00000	316	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			153.00000	138	25.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			439.00000	422	25.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			119.00000	105	26.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			555.00000	539	26.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			93.00000	80	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			679.00000	664	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			80.00000	67	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			765.00000	751	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			74.00000	62	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			809.00000	795	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			68.00000	57	28.50	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			854.00000	840	28.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			63.00000	52	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			899.00000	885	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			101.00000	88	26.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			637.00000	621	26.82	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			74.00000	62	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			809.00000	795	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			15.00000	11	33.69	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,750.00000	1,745	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			44.00000	34	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,129.00000	1,118	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			38.00000	29	31.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,224.00000	1,213	31.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			27.00000	20	32.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,463.00000	1,454	32.87	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 12/06/2009 Currency Future	9.75	Call			33.00000	25	31.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,319.00000	1,309	31.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			10.00000	7	34.09	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,945.00000	1,941	34.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			44.00000	34	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,129.00000	1,118	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			41.00000	32	30.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,176.00000	1,165	30.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			38.00000	29	31.19	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,224.00000	1,213	31.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			29.00000	22	32.53	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,415.00000	1,405	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			41.00000	32	30.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,176.00000	1,165	30.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			31.00000	24	32.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,367.00000	1,357	32.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			18.00000	14	33.50	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,654.00000	1,647	33.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			16.00000	12	33.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,702.00000	1,696	33.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			4.00000	3	34.87	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,340.00000	2,336	34.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			18.00000	14	33.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,654.00000	1,647	33.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			15.00000	11	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,750.00000	1,745	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			8.00000	6	34.28	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,044.00000	2,039	34.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			11.00000	8	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,896.00000	1,891	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			7.00000	5	34.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,093.00000	2,089	34.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			1.00000	1	40.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,537.00000	3,534	40.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	43.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,336.00000	4,334	43.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			5.00000	4	34.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,241.00000	2,237	34.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			6.00000	4	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,191.00000	2,188	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			6.00000	5	34.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,142.00000	2,138	34.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			12.00000	9	33.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,848.00000	1,842	33.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			20.00000	15	33.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,606.00000	1,599	33.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			9.00000	7	34.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,994.00000	1,990	34.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			13.00000	10	33.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,799.00000	1,793	33.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			25.00000	19	33.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,510.00000	1,502	33.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			22.00000	17	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,558.00000	1,550	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			12.00000	9	33.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,848.00000	1,842	33.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			11.00000	8	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,896.00000	1,891	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			10.00000	7	34.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,945.00000	1,941	34.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			6.00000	4	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,191.00000	2,188	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			35.00000	27	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,271.00000	1,261	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			20.00000	15	33.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,606.00000	1,599	33.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			6.00000	5	34.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,142.00000	2,138	34.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			7.00000	5	34.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,093.00000	2,089	34.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			3.00000	2	35.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,439.00000	2,436	35.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			3.00000	2	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,588.00000	2,585	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			2.00000	2	36.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,688.00000	2,685	36.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			4.00000	3	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,389.00000	2,386	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			4.00000	3	34.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,340.00000	2,336	34.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			3.00000	2	35.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,489.00000	2,486	35.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			2.00000	1	37.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,888.00000	2,885	37.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			1.00000	1	38.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,187.00000	3,184	38.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			1.00000	1	38.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,237.00000	3,234	38.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			1.00000	1	39.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,387.00000	3,384	39.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.20	Call			2.00000	2	36.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,738.00000	2,735	36.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			4.00000	3	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,389.00000	2,386	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			47.00000	37	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,083.00000	1,071	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			27.00000	20	32.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,463.00000	1,454	32.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			31.00000	24	32.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,367.00000	1,357	32.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			54.00000	44	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			990.00000	977	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			110.00000	96	26.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			596.00000	580	26.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			110.00000	96	26.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			596.00000	580	26.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			167.00000	152	24.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			403.00000	385	24.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			181.00000	166	24.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			367.00000	350	24.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			254.00000	239	23.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			240.00000	223	23.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			181.00000	166	24.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			367.00000	350	24.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			130.00000	115	25.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			516.00000	499	25.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			363.00000	355	23.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			149.00000	139	23.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			305.00000	294	23.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			191.00000	177	23.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			215.00000	200	23.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			301.00000	283	23.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			333.00000	324	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			169.00000	157	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			234.00000	219	23.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			269.00000	252	23.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			119.00000	105	26.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			555.00000	539	26.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			86.00000	74	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			722.00000	707	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			498.00000	497	23.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			84.00000	80	23.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			428.00000	423	23.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			114.00000	107	23.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			395.00000	389	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.20	Put			130.00000	122	23.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			279.00000	266	23.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			215.00000	199	23.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			197.00000	182	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			333.00000	316	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			167.00000	152	24.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			403.00000	385	24.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			141.00000	126	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			477.00000	460	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			86.00000	74	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			722.00000	707	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			63.00000	52	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			899.00000	885	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			35.00000	27	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,271.00000	1,261	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			54.00000	44	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			990.00000	977	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			16.00000	12	33.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,702.00000	1,696	33.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			5.00000	3	34.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,290.00000	2,287	34.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			2.00000	2	36.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,688.00000	2,685	36.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			2.00000	1	36.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,788.00000	2,785	36.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			3.00000	2	35.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,539.00000	2,535	35.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			2.00000	2	35.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,638.00000	2,635	35.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			3.00000	2	35.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,439.00000	2,436	35.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			2.00000	2	35.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,638.00000	2,635	35.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			2.00000	1	36.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,838.00000	2,835	36.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			2.00000	1	37.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,937.00000	2,935	37.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			2.00000	1	37.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,037.00000	3,034	37.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			1.00000	1	38.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,137.00000	3,134	38.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			2.00000	1	37.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,987.00000	2,985	37.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	1	38.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,087.00000	3,084	38.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			1.00000	1	39.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,287.00000	3,284	39.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			1.00000	1	40.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,487.00000	3,484	40.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	40.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,587.00000	3,584	40.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			1.00000	0	40.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,687.00000	3,684	40.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			1.00000	0	41.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,786.00000	3,784	41.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			1.00000	1	39.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,337.00000	3,334	39.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			1.00000	1	39.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,437.00000	3,434	39.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			1.00000	1	40.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,637.00000	3,634	40.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	1	38.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,087.00000	3,084	38.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	40.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,587.00000	3,584	40.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			2.00000	1	36.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,838.00000	2,835	36.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			2.00000	1	37.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,937.00000	2,935	37.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			3.00000	2	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,588.00000	2,585	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			2.00000	1	37.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,888.00000	2,885	37.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			25.00000	19	33.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,510.00000	1,502	33.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			29.00000	22	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,415.00000	1,405	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			58.00000	48	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			944.00000	931	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			50.00000	41	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,036.00000	1,024	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			50.00000	41	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,036.00000	1,024	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			58.00000	48	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			944.00000	931	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,164.00000	5,167	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,664.00000	3,667	36.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	36.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,165.00000	2,167	35.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put			1.00000	1	35.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			699.00000	703	24.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			35.00000	36	24.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			1.00000	0	41.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			3,836.00000	3,834	41.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	44.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,336.00000	5,333	44.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	44.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			6,836.00000	6,833	44.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,414.00000	5,417	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,914.00000	3,917	34.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	34.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,415.00000	2,417	36.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	36.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			926.00000	931	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			12.00000	14	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	44.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,086.00000	5,083	44.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	44.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,586.00000	6,583	44.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			333.00000	324	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			169.00000	157	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,714.00000	3,717	35.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	35.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,714.00000	2,717	38.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	38.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,716.00000	1,718	31.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			2.00000	2	31.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			743.00000	747	24.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			29.00000	30	24.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	43.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,286.00000	4,284	43.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,864.00000	3,867	34.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	34.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,864.00000	2,867	39.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	39.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,866.00000	1,868	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			2.00000	1	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			879.00000	884	24.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			15.00000	17	24.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	42.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,136.00000	4,134	42.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,914.00000	2,917	39.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	39.43	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.55	Call		1,916.00000	1,918	33.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put		1.00000	1	33.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call		0.00000	0	42.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put		4,086.00000	4,084	42.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		1.00000	1	39.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		3,437.00000	3,434	39.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call		0.00000	0	44.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put		4,436.00000	4,434	44.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.60410	8.59910		23.30	171,866,897.50	19,975	10,046.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		477.00000	472	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		478.00000	467	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		458.00000	453	23.51	45,300,000.00	100	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		509.00000	498	23.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		497.00000	492	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		448.00000	438	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		441.00000	434	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		541.00000	530	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		376.00000	369	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		677.00000	665	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		336.00000	328	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		786.00000	774	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		300.00000	292	25.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		901.00000	888	25.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		279.00000	271	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		980.00000	966	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		260.00000	251	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,060.00000	1,047	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		269.00000	261	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,020.00000	1,006	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		218.00000	209	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,269.00000	1,255	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		132.00000	124	30.38	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,933.00000	1,920	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		197.00000	188	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,398.00000	1,384	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		166.00000	158	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,617.00000	1,604	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		190.00000	182	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,441.00000	1,428	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		211.00000	202	27.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,312.00000	1,298	27.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		204.00000	195	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,355.00000	1,341	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		184.00000	176	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,485.00000	1,472	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	9.90	Call			184.00000	176	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,485.00000	1,472	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			146.00000	138	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,796.00000	1,784	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			141.00000	133	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,842.00000	1,829	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			136.00000	129	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,887.00000	1,875	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			136.00000	129	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,887.00000	1,875	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			124.00000	116	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,025.00000	2,012	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			109.00000	102	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,210.00000	2,198	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			89.00000	84	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,440.00000	2,430	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			11.00000	9	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,411.00000	4,405	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			98.00000	93	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,349.00000	2,339	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			103.00000	96	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,304.00000	2,292	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			106.00000	99	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,257.00000	2,245	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			128.00000	120	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,979.00000	1,966	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			150.00000	142	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,751.00000	1,738	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			116.00000	109	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,117.00000	2,105	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			113.00000	106	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,164.00000	2,152	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			161.00000	152	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,661.00000	1,648	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			178.00000	169	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,529.00000	1,515	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			155.00000	147	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,706.00000	1,693	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			120.00000	113	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,071.00000	2,059	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			116.00000	109	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,117.00000	2,105	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			98.00000	93	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,349.00000	2,339	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			120.00000	113	30.87	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 14/09/2009 Currency Future	10.55	Put			2,071.00000	2,059	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			141.00000	133	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,842.00000	1,829	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			150.00000	142	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,751.00000	1,738	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			172.00000	164	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,573.00000	1,559	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			63.00000	59	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,764.00000	2,755	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			225.00000	217	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,226.00000	1,213	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			211.00000	202	27.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,312.00000	1,298	27.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			197.00000	188	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,398.00000	1,384	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			132.00000	124	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,933.00000	1,920	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			233.00000	225	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,184.00000	1,171	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			218.00000	209	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,269.00000	1,255	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			242.00000	233	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,143.00000	1,129	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			161.00000	152	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,661.00000	1,648	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			94.00000	89	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,394.00000	2,385	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			85.00000	80	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,486.00000	2,476	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			155.00000	147	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,706.00000	1,693	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			81.00000	76	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,532.00000	2,522	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			73.00000	69	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,624.00000	2,615	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			103.00000	96	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,304.00000	2,292	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			81.00000	76	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,532.00000	2,522	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			66.00000	62	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,717.00000	2,708	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			94.00000	89	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,394.00000	2,385	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			77.00000	73	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,578.00000	2,569	31.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.05	Call			166.00000	158	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,617.00000	1,604	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			77.00000	73	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,578.00000	2,569	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			70.00000	66	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,671.00000	2,662	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			113.00000	106	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,164.00000	2,152	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			73.00000	69	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,624.00000	2,615	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			60.00000	56	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,811.00000	2,802	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			311.00000	303	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			862.00000	849	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			250.00000	242	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,101.00000	1,088	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			233.00000	225	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,184.00000	1,171	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			323.00000	315	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			824.00000	811	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			260.00000	251	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,060.00000	1,047	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			289.00000	281	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			940.00000	927	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			250.00000	242	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,101.00000	1,088	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			190.00000	182	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,441.00000	1,428	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			178.00000	169	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,529.00000	1,515	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			300.00000	292	25.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			901.00000	888	25.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			225.00000	217	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,226.00000	1,213	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			407.00000	400	24.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			608.00000	596	24.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			423.00000	417	23.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			574.00000	563	23.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			336.00000	328	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			786.00000	774	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			349.00000	341	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			749.00000	737	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			323.00000	315	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			824.00000	811	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,199.00000	5,204	24.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,699.00000	3,704	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		2,206.00000	2,212	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		7.00000	8	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		856.00000	858	21.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		157.00000	154	21.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		20.00000	19	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		3,821.00000	3,814	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		4.00000	3	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,305.00000	5,299	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		1.00000	1	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		6,802.00000	6,796	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		5,399.00000	5,404	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		3,899.00000	3,904	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	0	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call		2,403.00000	2,408	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put		4.00000	4	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call		1,005.00000	1,009	21.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put		106.00000	105	21.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call		25.00000	23	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put		3,626.00000	3,619	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call		5.00000	4	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put		5,106.00000	5,100	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call		1.00000	1	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		6,602.00000	6,597	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call		5,449.00000	5,454	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put		0.00000	0	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call		3,949.00000	3,954	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put		0.00000	0	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call		2,452.00000	2,458	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put		3.00000	4	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		1,045.00000	1,049	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		96.00000	95	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call		26.00000	24	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put		3,577.00000	3,570	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call		5.00000	4	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put		5,056.00000	5,050	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call		1.00000	1	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put		6,552.00000	6,547	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		540.00000	536	22.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		391.00000	382	22.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		391.00000	384	24.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		642.00000	630	24.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.95	Call		362.00000	355	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		713.00000	701	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		269.00000	261	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,020.00000	1,006	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,719.00000	1,724	22.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		20.00000	20	22.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		1,254.00000	1,258	21.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		55.00000	54	21.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		562.00000	560	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		363.00000	356	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,915.00000	1,920	23.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		15.00000	16	23.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		1,432.00000	1,437	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		33.00000	32	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		663.00000	663	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		264.00000	259	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,964.00000	1,969	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		14.00000	15	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		1,478.00000	1,482	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		29.00000	28	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		690.00000	692	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		241.00000	237	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.73050	8.72400		23.60	0.00	0	1,332.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		644.00000	644	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		620.00000	613	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		625.00000	624	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		651.00000	644	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		664.00000	665	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		590.00000	584	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		410.00000	407	26.01	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,186.00000	1,176	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		607.00000	606	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		683.00000	675	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		589.00000	588	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		715.00000	707	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		540.00000	538	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		816.00000	808	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		496.00000	494	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		922.00000	913	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		457.00000	454	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,033.00000	1,023	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		433.00000	429	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,109.00000	1,099	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		421.00000	418	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,147.00000	1,137	25.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.30	Call			457.00000	454	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,033.00000	1,023	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			400.00000	396	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,226.00000	1,215	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			483.00000	480	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			959.00000	949	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			421.00000	418	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,147.00000	1,137	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			352.00000	347	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,428.00000	1,417	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			335.00000	330	27.29	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,511.00000	1,500	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			297.00000	292	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,723.00000	1,712	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			319.00000	314	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,595.00000	1,584	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			343.00000	339	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,469.00000	1,458	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			343.00000	339	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,469.00000	1,458	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			312.00000	307	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,638.00000	1,626	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			113.00000	111	33.21	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,689.00000	3,680	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			269.00000	265	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,895.00000	1,885	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			256.00000	252	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,982.00000	1,972	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			250.00000	246	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,026.00000	2,015	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			238.00000	234	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,114.00000	2,103	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			216.00000	213	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,292.00000	2,282	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			193.00000	189	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,519.00000	2,509	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			198.00000	194	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,474.00000	2,463	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			207.00000	203	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,383.00000	2,372	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			276.00000	272	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,852.00000	1,841	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			262.00000	258	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,938.00000	1,928	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			232.00000	228	29.41	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 14/12/2009 Currency Future	10.65	Put		2,158.00000	2,148	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		222.00000	218	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,248.00000	2,237	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		216.00000	213	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,292.00000	2,282	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		290.00000	286	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,766.00000	1,755	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		304.00000	299	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,680.00000	1,669	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		244.00000	240	29.16	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,070.00000	2,059	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		227.00000	223	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,203.00000	2,192	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		304.00000	299	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,680.00000	1,669	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		83.00000	81	34.26	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,359.00000	4,350	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		185.00000	181	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,611.00000	2,601	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		189.00000	185	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,565.00000	2,555	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		173.00000	169	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,749.00000	2,739	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		181.00000	177	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,657.00000	2,647	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		113.00000	111	33.21	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,689.00000	3,680	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		152.00000	148	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,028.00000	3,018	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		158.00000	155	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,934.00000	2,924	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		129.00000	125	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,405.00000	3,395	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		108.00000	106	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,784.00000	3,775	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		90.00000	88	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,166.00000	4,158	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		76.00000	74	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,552.00000	4,543	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		134.00000	130	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,310.00000	3,300	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		94.00000	92	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,070.00000	4,062	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		80.00000	77	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,456.00000	4,447	34.41	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 14/12/2009 Currency Future	8.50	Call			728.00000	730	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			504.00000	500	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			511.00000	508	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			887.00000	878	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			370.00000	366	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,346.00000	1,335	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			124.00000	120	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,500.00000	3,490	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			73.00000	71	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,649.00000	4,640	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			775.00000	778	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			451.00000	447	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			389.00000	385	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,265.00000	1,255	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			290.00000	286	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,766.00000	1,755	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			165.00000	162	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,841.00000	2,831	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			99.00000	96	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,975.00000	3,966	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			607.00000	606	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			683.00000	675	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			139.00000	136	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,215.00000	3,205	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			65.00000	63	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,941.00000	4,932	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			573.00000	571	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			749.00000	740	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			103.00000	101	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,879.00000	3,870	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			80.00000	77	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,456.00000	4,447	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			62.00000	60	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,038.00000	5,030	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			644.00000	644	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			620.00000	613	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			145.00000	142	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,121.00000	3,111	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			87.00000	84	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,263.00000	4,254	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			68.00000	65	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,844.00000	4,835	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			685.00000	686	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			561.00000	555	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			118.00000	115	33.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,594.00000	3,585	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		90.00000	88	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,166.00000	4,158	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		70.00000	68	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,746.00000	4,738	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		445.00000	441	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,071.00000	1,061	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		327.00000	322	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,553.00000	1,542	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		142.00000	139	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,168.00000	3,158	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		110.00000	108	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,736.00000	3,728	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		85.00000	82	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,311.00000	4,302	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		66.00000	64	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		4,892.00000	4,884	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		877.00000	882	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		353.00000	351	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		139.00000	136	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,215.00000	3,205	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		932.00000	938	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		308.00000	308	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		961.00000	968	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		287.00000	287	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		470.00000	467	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		996.00000	986	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		193.00000	189	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,519.00000	2,509	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		148.00000	145	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,074.00000	3,064	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		116.00000	113	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,642.00000	3,633	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		88.00000	86	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,214.00000	4,206	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		1,053.00000	1,061	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		229.00000	230	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		511.00000	508	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		887.00000	878	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		124.00000	120	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,500.00000	3,490	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,022.00000	1,029	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		248.00000	248	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		706.00000	708	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		532.00000	527	23.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.75	Call			361.00000	356	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,387.00000	1,376	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			202.00000	198	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,428.00000	2,418	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			155.00000	151	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,981.00000	2,971	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			121.00000	118	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,547.00000	3,537	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			75.00000	72	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,601.00000	4,592	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,193.00000	1,198	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			169.00000	168	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			824.00000	828	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			400.00000	398	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			173.00000	169	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,749.00000	2,739	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,230.00000	1,236	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			156.00000	156	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			850.00000	854	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			376.00000	374	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			589.00000	588	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			715.00000	707	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			177.00000	173	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,703.00000	2,693	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			137.00000	133	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,263.00000	3,253	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,269.00000	1,275	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			145.00000	144	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			991.00000	998	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			267.00000	267	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			483.00000	480	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			959.00000	949	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			799.00000	803	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			425.00000	422	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			556.00000	554	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			782.00000	774	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			169.00000	166	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,795.00000	2,785	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			131.00000	128	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,357.00000	3,347	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			101.00000	98	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,927.00000	3,918	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			61.00000	59	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,087.00000	5,079	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			573.00000	571	24.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Put		749.00000	740	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		134.00000	130	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,310.00000	3,300	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		58.00000	56	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,234.00000	5,225	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		60.00000	58	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,136.00000	5,127	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		137.00000	133	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,263.00000	3,253	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		106.00000	103	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,832.00000	3,823	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		64.00000	61	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		4,990.00000	4,981	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		56.00000	54	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,332.00000	5,323	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		904.00000	909	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		330.00000	329	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		824.00000	828	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		400.00000	398	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		877.00000	882	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		353.00000	351	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,193.00000	1,198	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		169.00000	168	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		961.00000	968	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		287.00000	287	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		751.00000	754	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		477.00000	473	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		148.00000	145	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,074.00000	3,064	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		88.00000	86	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,214.00000	4,206	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		55.00000	53	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,381.00000	5,372	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		1,086.00000	1,093	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		212.00000	213	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		69.00000	67	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		4,795.00000	4,786	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,156.00000	1,161	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		182.00000	181	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		72.00000	69	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,698.00000	4,689	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,429.00000	1,435	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		105.00000	104	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,554.00000	1,560	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		80.00000	80	20.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.65	Call			664.00000	665	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			590.00000	584	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			244.00000	240	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,070.00000	2,059	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			97.00000	94	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,023.00000	4,014	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			81.00000	79	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,407.00000	4,398	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,597.00000	1,603	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			73.00000	73	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			685.00000	686	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			561.00000	555	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,308.00000	1,314	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			134.00000	133	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			556.00000	554	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			782.00000	774	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			212.00000	208	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,338.00000	2,327	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			155.00000	151	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,981.00000	2,971	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			72.00000	69	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,698.00000	4,689	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,512.00000	1,518	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			88.00000	87	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,864.00000	1,870	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			40.00000	40	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,193.00000	1,198	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			169.00000	168	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,910.00000	1,916	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			36.00000	36	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			297.00000	292	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,723.00000	1,712	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,819.00000	1,825	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			45.00000	44	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,156.00000	1,161	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			182.00000	181	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			799.00000	803	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			425.00000	422	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			283.00000	279	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,809.00000	1,799	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			110.00000	108	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,736.00000	3,728	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,819.00000	1,825	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			45.00000	44	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,956.00000	1,962	20.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Put		32.00000	32	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		5,174.00000	5,181	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,679.00000	3,686	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		5.00000	5	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		2,199.00000	2,204	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		25.00000	24	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		30.00000	29	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		6,856.00000	6,849	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,424.00000	5,431	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,928.00000	3,934	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	4	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,444.00000	2,450	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		20.00000	19	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		1,119.00000	1,127	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		195.00000	196	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		35.00000	34	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,611.00000	6,603	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,470.00000	1,476	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		96.00000	95	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,022.00000	1,029	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		248.00000	248	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		706.00000	708	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		532.00000	527	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		97.00000	94	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,023.00000	4,014	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,729.00000	3,735	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	5	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,739.00000	2,745	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		15.00000	15	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,773.00000	1,780	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		49.00000	49	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,936.00000	2,943	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		12.00000	12	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		45.00000	43	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		5,921.00000	5,913	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		38.00000	36	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,464.00000	6,455	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.85510	8.84680		23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		766.00000	765	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		770.00000	760	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		804.00000	804	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		707.00000	699	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		748.00000	747	23.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.90	Put		801.00000	792	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		731.00000	729	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		834.00000	824	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		665.00000	663	24.36	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		968.00000	958	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		621.00000	619	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,074.00000	1,063	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		594.00000	591	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,147.00000	1,136	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		555.00000	553	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,259.00000	1,247	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		580.00000	578	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,184.00000	1,173	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		532.00000	529	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,335.00000	1,324	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		532.00000	529	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,335.00000	1,324	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		304.00000	300	29.08	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,507.00000	2,495	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		257.00000	254	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,910.00000	2,898	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		543.00000	541	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,297.00000	1,285	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		479.00000	475	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,532.00000	1,520	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		451.00000	447	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,654.00000	1,642	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		408.00000	405	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,861.00000	1,850	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		442.00000	438	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,695.00000	1,683	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		469.00000	466	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,572.00000	1,560	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		469.00000	466	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,572.00000	1,560	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		433.00000	429	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,736.00000	1,724	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		193.00000	190	31.42	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,646.00000	3,635	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		489.00000	485	26.24	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,492.00000	1,480	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		433.00000	429	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,736.00000	1,724	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		376.00000	373	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,029.00000	2,018	27.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.55	Call			368.00000	365	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,071.00000	2,060	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			383.00000	381	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,987.00000	1,976	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			361.00000	358	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,114.00000	2,103	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			340.00000	337	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,243.00000	2,232	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			309.00000	306	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,463.00000	2,451	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			282.00000	279	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,686.00000	2,673	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			287.00000	284	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,641.00000	2,629	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			298.00000	294	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,551.00000	2,539	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			293.00000	289	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,596.00000	2,584	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			327.00000	324	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,331.00000	2,319	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			334.00000	330	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,287.00000	2,275	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			315.00000	312	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,418.00000	2,407	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			304.00000	300	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,507.00000	2,495	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			321.00000	318	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,374.00000	2,363	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			347.00000	344	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,200.00000	2,189	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			361.00000	358	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,114.00000	2,103	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			334.00000	330	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,287.00000	2,275	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			277.00000	274	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,730.00000	2,718	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			262.00000	259	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,856.00000	2,844	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			272.00000	269	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,775.00000	2,764	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			272.00000	269	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,775.00000	2,764	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			266.00000	263	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,820.00000	2,808	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			243.00000	240	30.25	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,046.00000	3,034	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		261.00000	258	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,865.00000	2,853	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		234.00000	231	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,137.00000	3,126	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		252.00000	249	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		2,955.00000	2,944	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		247.00000	244	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,000.00000	2,989	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		510.00000	506	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,413.00000	1,401	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		451.00000	447	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,654.00000	1,642	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		417.00000	413	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,820.00000	1,808	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		400.00000	397	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,903.00000	1,892	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		177.00000	174	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,880.00000	3,869	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		568.00000	565	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,221.00000	1,210	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		247.00000	244	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,000.00000	2,989	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		113.00000	113	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,966.00000	4,958	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		607.00000	605	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,110.00000	1,099	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		327.00000	324	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,331.00000	2,319	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		122.00000	122	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,825.00000	4,816	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		635.00000	633	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,038.00000	1,028	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		128.00000	128	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,731.00000	4,723	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		650.00000	648	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,003.00000	993	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		298.00000	294	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,551.00000	2,539	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		131.00000	131	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,684.00000	4,676	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		681.00000	679	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		934.00000	924	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		138.00000	136	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,591.00000	4,581	33.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.85	Call			226.00000	223	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,229.00000	3,217	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			100.00000	100	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,203.00000	5,194	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			521.00000	518	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,374.00000	1,362	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			238.00000	235	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,091.00000	3,080	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			230.00000	227	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,183.00000	3,172	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			102.00000	102	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,155.00000	5,147	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			226.00000	223	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,229.00000	3,217	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			218.00000	215	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,321.00000	3,310	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			210.00000	207	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,413.00000	3,402	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			90.00000	90	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,393.00000	5,385	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			499.00000	496	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,452.00000	1,441	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			277.00000	274	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,730.00000	2,718	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			230.00000	227	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,183.00000	3,172	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			222.00000	219	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,275.00000	3,263	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			97.00000	97	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,250.00000	5,242	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			107.00000	107	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,061.00000	5,052	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			621.00000	619	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,074.00000	1,063	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			125.00000	125	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,778.00000	4,770	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			785.00000	784	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			738.00000	729	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			143.00000	141	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,497.00000	4,486	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			731.00000	729	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			834.00000	824	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			354.00000	351	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,157.00000	2,146	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			293.00000	289	29.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,596.00000	2,584	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		134.00000	134	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,638.00000	4,629	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		321.00000	318	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,374.00000	2,363	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		266.00000	263	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,820.00000	2,808	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		119.00000	119	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		4,872.00000	4,863	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		368.00000	365	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,071.00000	2,060	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		354.00000	351	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,157.00000	2,146	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		141.00000	138	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,544.00000	4,533	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		714.00000	712	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		867.00000	857	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		116.00000	116	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,919.00000	4,911	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		146.00000	143	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,449.00000	4,438	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		865.00000	866	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		618.00000	610	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		391.00000	389	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,945.00000	1,934	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		153.00000	150	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,306.00000	4,295	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		886.00000	887	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		589.00000	582	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		400.00000	397	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,903.00000	1,892	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		155.00000	152	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,258.00000	4,247	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		931.00000	933	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		534.00000	528	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		160.00000	157	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,163.00000	4,152	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		908.00000	910	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		561.00000	555	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		425.00000	421	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,778.00000	1,766	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		408.00000	405	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,861.00000	1,850	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		158.00000	155	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,211.00000	4,200	32.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,108.00000	1,113	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			361.00000	358	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			460.00000	456	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,613.00000	1,601	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			180.00000	177	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,833.00000	3,822	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,081.00000	1,085	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			384.00000	380	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,165.00000	1,171	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			318.00000	316	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			499.00000	496	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,452.00000	1,441	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			186.00000	184	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,740.00000	3,728	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,195.00000	1,201	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			298.00000	296	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			190.00000	187	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,693.00000	3,682	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,003.00000	1,006	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			456.00000	451	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			442.00000	438	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,695.00000	1,683	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			425.00000	421	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,778.00000	1,766	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			168.00000	166	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,021.00000	4,010	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,136.00000	1,141	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			339.00000	336	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			489.00000	485	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,492.00000	1,480	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			183.00000	180	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,786.00000	3,775	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,225.00000	1,231	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			278.00000	276	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			521.00000	518	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,374.00000	1,362	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,404.00000	1,409	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			207.00000	203	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			580.00000	578	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,184.00000	1,173	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			190.00000	187	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,693.00000	3,682	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,442.00000	1,446	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			195.00000	191	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,480.00000	1,485	20.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.55	Put			183.00000	180	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			607.00000	605	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,110.00000	1,099	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			196.00000	193	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,600.00000	3,588	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,518.00000	1,523	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			171.00000	168	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,197.00000	5,205	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,709.00000	3,718	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			12.00000	13	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,251.00000	2,258	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			54.00000	53	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			171.00000	168	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			3,974.00000	3,963	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			42.00000	42	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			6,845.00000	6,837	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,447.00000	5,455	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,957.00000	3,965	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			10.00000	10	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,488.00000	2,496	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			41.00000	40	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			48.00000	48	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,601.00000	6,593	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,677.00000	1,684	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			131.00000	129	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			681.00000	679	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			934.00000	924	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			650.00000	648	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,003.00000	993	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			543.00000	541	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,297.00000	1,285	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			214.00000	211	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,367.00000	3,356	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,759.00000	3,767	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			12.00000	12	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,775.00000	2,784	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			29.00000	29	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,844.00000	1,851	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			97.00000	96	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			207.00000	204	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,460.00000	3,448	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			148.00000	145	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,401.00000	4,390	32.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,907.00000	3,916	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		10.00000	11	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,921.00000	2,930	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		24.00000	25	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,974.00000	1,981	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		77.00000	76	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,969.00000	2,978	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		22.00000	23	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		2,018.00000	2,025	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		71.00000	70	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.96400	8.96590		23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		894.00000	887	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		878.00000	873	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		875.00000	869	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		910.00000	905	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		930.00000	924	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		814.00000	810	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		858.00000	851	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		942.00000	937	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		807.00000	800	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,041.00000	1,036	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		746.00000	739	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,180.00000	1,175	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		718.00000	710	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,252.00000	1,246	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		678.00000	670	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,362.00000	1,356	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		704.00000	696	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,288.00000	1,282	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		653.00000	645	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,437.00000	1,431	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		691.00000	683	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,325.00000	1,319	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		317.00000	310	29.60	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,251.00000	3,246	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		824.00000	817	24.06	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,008.00000	1,003	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		665.00000	657	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,399.00000	1,393	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		596.00000	588	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,630.00000	1,624	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		566.00000	557	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,750.00000	1,743	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		519.00000	511	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,953.00000	1,947	26.89	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	10.20	Call		556.00000	547	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,790.00000	1,783	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		586.00000	577	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,670.00000	1,663	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		293.00000	286	29.96	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,477.00000	3,472	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		746.00000	739	24.63	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,180.00000	1,175	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,327.00000	1,326	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		361.00000	362	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		641.00000	633	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,475.00000	1,469	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		618.00000	610	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,552.00000	1,546	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		575.00000	567	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,710.00000	1,703	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		537.00000	529	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,871.00000	1,865	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		271.00000	264	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,705.00000	3,700	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,299.00000	1,298	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		383.00000	384	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		629.00000	621	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,513.00000	1,507	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		607.00000	599	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,591.00000	1,585	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		546.00000	538	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,830.00000	1,824	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		528.00000	520	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,912.00000	1,906	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		267.00000	260	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		3,751.00000	3,746	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		1,218.00000	1,216	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		452.00000	452	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		618.00000	610	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,552.00000	1,546	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		537.00000	529	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,871.00000	1,865	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		501.00000	493	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,035.00000	2,029	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		255.00000	248	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		3,889.00000	3,884	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		1,143.00000	1,140	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		527.00000	526	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		586.00000	577	26.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,670.00000	1,663	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			528.00000	520	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,912.00000	1,906	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			510.00000	502	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,994.00000	1,988	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			492.00000	485	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,077.00000	2,071	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			476.00000	468	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,160.00000	2,154	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			243.00000	237	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,028.00000	4,023	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,244.00000	1,242	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			428.00000	428	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			629.00000	621	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,513.00000	1,507	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			259.00000	252	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,843.00000	3,838	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,497.00000	1,494	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			281.00000	280	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			732.00000	724	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,216.00000	1,210	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			607.00000	599	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,591.00000	1,585	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,533.00000	1,530	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			267.00000	266	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			641.00000	633	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,475.00000	1,469	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			288.00000	281	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,522.00000	3,517	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,569.00000	1,567	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			253.00000	253	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			761.00000	753	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,145.00000	1,139	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			732.00000	724	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,216.00000	1,210	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			284.00000	277	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,568.00000	3,563	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,605.00000	1,603	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			240.00000	239	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			776.00000	769	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,110.00000	1,105	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,217.00000	5,215	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,735.00000	3,734	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			19.00000	20	26.62	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	6.75	Call			2,301.00000	2,301	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			85.00000	87	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,192.00000	1,190	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			476.00000	476	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			392.00000	383	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,676.00000	2,669	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			139.00000	137	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,424.00000	5,423	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			73.00000	72	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,857.00000	6,858	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,466.00000	5,464	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,982.00000	3,980	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			16.00000	16	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,528.00000	2,529	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			62.00000	65	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			424.00000	416	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,458.00000	2,452	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			263.00000	256	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,797.00000	3,792	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			155.00000	153	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,189.00000	5,189	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			81.00000	80	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,616.00000	6,616	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,796.00000	1,795	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			180.00000	181	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			791.00000	784	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,076.00000	1,070	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			704.00000	696	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,288.00000	1,282	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			322.00000	315	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,206.00000	3,201	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,784.00000	3,783	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			18.00000	19	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,808.00000	2,808	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			42.00000	44	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,915.00000	1,915	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			149.00000	151	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			398.00000	389	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,632.00000	2,625	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			213.00000	207	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,448.00000	4,443	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,997.00000	2,998	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			31.00000	34	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			2,080.00000	2,081	21.24	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 14/06/2010 Currency Future	7.00	Put		114.00000	117	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		307.00000	300	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,341.00000	3,336	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		226.00000	220	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,260.00000	4,256	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		380.00000	371	28.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,764.00000	2,757	28.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		275.00000	268	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,659.00000	3,654	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		205.00000	199	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,589.00000	4,585	31.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			12.78610	12.74920		20.58	3,107,022.30	243	19,303.00
£ / R On 12/06/2009 Currency Future	12.75	Call		327.00000	325	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		328.00000	289	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		349.00000	347	20.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		300.00000	261	20.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		421.00000	426	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		221.00000	190	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		371.00000	372	19.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		272.00000	236	19.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call		289.00000	284	20.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		390.00000	348	20.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		214.00000	206	22.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		565.00000	520	22.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		191.00000	182	22.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		642.00000	596	22.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		149.00000	143	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		799.00000	757	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		161.00000	152	23.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		762.00000	715	23.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		137.00000	135	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		838.00000	798	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		62.00000	61	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		1,212.00000	1,175	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		106.00000	107	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		957.00000	921	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		97.00000	98	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		998.00000	961	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		89.00000	89	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		1,040.00000	1,003	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		68.00000	67	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		1,168.00000	1,131	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		46.00000	45	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		1,347.00000	1,309	24.65	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 12/06/2009 Currency Future	13.95	Call			56.00000	55	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			1,257.00000	1,219	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			62.00000	61	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			1,212.00000	1,175	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			51.00000	50	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			1,302.00000	1,264	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			38.00000	37	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,438.00000	1,401	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			34.00000	33	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,485.00000	1,447	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			31.00000	30	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,531.00000	1,494	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			28.00000	27	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,578.00000	1,541	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			42.00000	41	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,392.00000	1,355	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			13.00000	12	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,914.00000	1,876	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			7.00000	7	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,158.00000	2,120	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2.00000	2	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,653.00000	2,616	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			4.00000	4	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,355.00000	2,318	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			6.00000	5	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			2,256.00000	2,219	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			5.00000	4	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,306.00000	2,268	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			7.00000	7	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,158.00000	2,120	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			22.00000	22	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,673.00000	1,635	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			16.00000	15	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,817.00000	1,779	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			11.00000	11	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,962.00000	1,925	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			9.00000	8	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			2,060.00000	2,022	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			8.00000	7	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,109.00000	2,071	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			6.00000	6	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			2,207.00000	2,170	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			13.00000	12	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,914.00000	1,876	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			10.00000	10	24.65	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 12/06/2009 Currency Future	14.75	Put			2,011.00000	1,973	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			14.00000	14	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,865.00000	1,828	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			14.00000	14	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,865.00000	1,828	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			18.00000	17	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,769.00000	1,731	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			25.00000	24	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,626.00000	1,588	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			20.00000	19	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,721.00000	1,683	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2.00000	2	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,603.00000	2,566	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			4.00000	3	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,405.00000	2,367	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2.00000	2	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,603.00000	2,566	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			5.00000	4	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,306.00000	2,268	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2.00000	2	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,703.00000	2,665	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			3.00000	3	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,504.00000	2,467	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			38.00000	37	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,438.00000	1,401	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			8.00000	7	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,109.00000	2,071	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			3.00000	3	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,454.00000	2,417	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	1	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,802.00000	2,765	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,151.00000	3,114	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,401.00000	3,364	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			3,101.00000	3,064	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	1	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,902.00000	2,865	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1.00000	1	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,952.00000	2,915	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1.00000	1	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,852.00000	2,815	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1.00000	1	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			3,002.00000	2,965	24.65	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 12/06/2009 Currency Future	15.60	Call			1.00000	1	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,852.00000	2,815	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,601.00000	3,564	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,251.00000	3,214	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,351.00000	3,314	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,751.00000	3,714	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,451.00000	3,414	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,651.00000	3,614	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,851.00000	3,814	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,951.00000	3,914	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			4,001.00000	3,964	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,701.00000	3,664	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,501.00000	3,464	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			4,051.00000	4,014	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,401.00000	4,364	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,301.00000	4,264	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,751.00000	4,714	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			5,051.00000	5,014	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,651.00000	5,614	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			6,251.00000	6,214	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,401.00000	6,364	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			6,051.00000	6,014	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,601.00000	5,564	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	24.65	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 12/06/2009 Currency Future	18.25	Put			5,501.00000	5,464	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			6,001.00000	5,964	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,501.00000	4,464	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,551.00000	3,514	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			3,051.00000	3,014	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			4.00000	4	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,355.00000	2,318	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3.00000	2	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,553.00000	2,516	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2.00000	2	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,653.00000	2,616	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			2.00000	1	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,752.00000	2,715	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			9.00000	8	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			2,060.00000	2,022	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3.00000	2	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,553.00000	2,516	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			4.00000	3	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,405.00000	2,367	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	1	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,802.00000	2,765	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			3,051.00000	3,014	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,151.00000	3,114	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	1	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,902.00000	2,865	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,451.00000	3,414	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,151.00000	3,114	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,351.00000	3,314	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			3,201.00000	3,164	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			3,301.00000	3,264	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,651.00000	3,614	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,251.00000	3,214	24.65	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 12/06/2009 Currency Future	16.30	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,551.00000	3,514	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,851.00000	3,814	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			4,051.00000	4,014	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,951.00000	3,914	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			4,151.00000	4,114	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			4,251.00000	4,214	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			4,151.00000	4,114	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,351.00000	4,314	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,801.00000	3,764	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,901.00000	3,864	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			4,101.00000	4,064	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			4,201.00000	4,164	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,401.00000	3,364	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,601.00000	3,564	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			4,101.00000	4,064	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,601.00000	4,564	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,701.00000	4,664	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,801.00000	4,764	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,901.00000	4,864	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,701.00000	5,664	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,801.00000	5,764	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,901.00000	5,864	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.65	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 12/06/2009 Currency Future	18.85	Put			6,101.00000	6,064	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			6,201.00000	6,164	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,301.00000	6,264	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			5,101.00000	5,064	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,201.00000	5,164	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			5,301.00000	5,264	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,401.00000	5,364	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,201.00000	5,164	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,401.00000	5,364	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,701.00000	5,664	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,901.00000	5,864	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,751.00000	5,714	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,851.00000	5,814	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,951.00000	5,914	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,151.00000	6,114	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			6,351.00000	6,314	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,451.00000	6,414	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			6,101.00000	6,064	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,301.00000	6,264	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,501.00000	6,464	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,601.00000	6,564	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,701.00000	6,664	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,801.00000	6,764	24.65	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 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,151.00000	6,114	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,551.00000	6,514	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,651.00000	6,614	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,651.00000	4,614	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,851.00000	4,814	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,951.00000	4,914	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			5,151.00000	5,114	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			5,251.00000	5,214	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			5,351.00000	5,314	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,451.00000	5,414	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,351.00000	4,314	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,451.00000	4,414	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,551.00000	4,514	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,651.00000	4,614	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			5,151.00000	5,114	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,901.00000	3,864	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,401.00000	4,364	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,301.00000	4,264	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,601.00000	4,564	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,801.00000	4,764	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,701.00000	3,664	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			3,101.00000	3,064	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			16.00000	15	24.65	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 12/06/2009 Currency Future	14.55	Put		1,817.00000	1,779	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		81.00000	81	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		1,082.00000	1,045	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		46.00000	45	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		1,347.00000	1,309	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		74.00000	74	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		1,125.00000	1,088	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		22.00000	22	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		1,673.00000	1,635	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call		126.00000	127	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put		877.00000	841	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		74.00000	74	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		1,125.00000	1,088	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		68.00000	67	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		1,168.00000	1,131	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		25.00000	24	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,626.00000	1,588	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		28.00000	27	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		1,578.00000	1,541	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		116.00000	116	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		917.00000	880	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		97.00000	98	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		998.00000	961	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		116.00000	116	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		917.00000	880	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		170.00000	161	23.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		721.00000	675	23.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		149.00000	143	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		799.00000	757	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		180.00000	171	23.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		681.00000	635	23.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call		4,849.00000	4,886	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put		0.00000	0	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call		3,349.00000	3,386	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put		0.00000	0	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call		1,850.00000	1,887	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put		1.00000	1	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		509.00000	521	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		160.00000	135	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		5,651.00000	5,614	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call		0.00000	0	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put		7,151.00000	7,114	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call		5,299.00000	5,336	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put		0.00000	0	19.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	8.95	Call		3,799.00000	3,836	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put		0.00000	0	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call		2,299.00000	2,336	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put		0.00000	0	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		852.00000	877	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		53.00000	41	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		5,549.00000	5,586	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,049.00000	4,086	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,549.00000	2,586	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,074.00000	1,104	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		25.00000	18	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		308.00000	304	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		358.00000	318	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		272.00000	266	21.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		423.00000	380	21.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		241.00000	234	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		492.00000	448	21.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		478.00000	488	19.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		179.00000	152	19.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		256.00000	249	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		457.00000	413	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		227.00000	219	21.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		528.00000	483	21.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		202.00000	193	22.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		603.00000	557	22.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		577.00000	593	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		128.00000	107	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		509.00000	521	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		160.00000	135	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		449.00000	456	19.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		199.00000	170	19.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		395.00000	398	19.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		246.00000	212	19.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		272.00000	266	21.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		423.00000	380	21.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		613.00000	630	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		114.00000	94	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		542.00000	556	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		143.00000	120	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.99130	12.94990		21.43	0.00	0	3,509.00
£ / R On 14/09/2009 Currency Future	12.95	Call		661.00000	668	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		661.00000	627	21.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Call			680.00000	689	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			630.00000	597	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			743.00000	752	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			543.00000	510	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			701.00000	709	21.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			601.00000	567	21.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			623.00000	629	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			723.00000	687	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			540.00000	542	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			890.00000	851	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			510.00000	512	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			960.00000	921	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			452.00000	458	23.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,102.00000	1,066	23.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			469.00000	471	23.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			1,069.00000	1,029	23.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			436.00000	445	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,136.00000	1,104	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			307.00000	318	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,457.00000	1,426	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			389.00000	402	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,239.00000	1,210	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			360.00000	372	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,310.00000	1,281	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			374.00000	386	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,274.00000	1,245	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			360.00000	372	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,310.00000	1,281	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			320.00000	331	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,420.00000	1,389	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			272.00000	281	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,572.00000	1,540	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			283.00000	293	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,533.00000	1,502	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			307.00000	318	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,457.00000	1,426	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			250.00000	259	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,650.00000	1,618	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			230.00000	238	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,730.00000	1,697	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			221.00000	229	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,771.00000	1,737	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			261.00000	270	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,611.00000	1,579	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			163.00000	169	23.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Put		2,063.00000	2,028	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		130.00000	135	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		2,280.00000	2,244	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		81.00000	84	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,731.00000	2,693	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		103.00000	107	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,503.00000	2,466	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		113.00000	117	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		2,413.00000	2,376	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		124.00000	129	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		2,324.00000	2,288	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		163.00000	169	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		2,063.00000	2,028	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		203.00000	210	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,853.00000	1,819	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		178.00000	184	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,978.00000	1,943	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		130.00000	135	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		2,280.00000	2,244	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		142.00000	148	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		2,192.00000	2,156	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		156.00000	162	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		2,106.00000	2,070	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		136.00000	141	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,236.00000	2,200	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		149.00000	154	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		2,149.00000	2,113	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		170.00000	176	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		2,020.00000	1,985	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		156.00000	162	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		2,106.00000	2,070	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		108.00000	112	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,458.00000	2,421	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		118.00000	123	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		2,368.00000	2,332	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		186.00000	193	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,936.00000	1,901	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		103.00000	107	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,503.00000	2,466	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		81.00000	84	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,731.00000	2,693	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		94.00000	97	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,594.00000	2,556	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		77.00000	80	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,777.00000	2,739	23.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.70	Call			73.00000	76	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,824.00000	2,785	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			89.00000	93	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,639.00000	2,601	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			240.00000	249	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,690.00000	1,657	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			67.00000	69	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,917.00000	2,878	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			194.00000	201	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,894.00000	1,860	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			170.00000	176	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,020.00000	1,985	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			98.00000	102	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,548.00000	2,511	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			261.00000	270	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,611.00000	1,579	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			333.00000	344	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,383.00000	1,353	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			346.00000	358	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,346.00000	1,316	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			295.00000	305	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,495.00000	1,464	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			211.00000	219	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,812.00000	1,778	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			108.00000	112	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,458.00000	2,421	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			60.00000	63	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,010.00000	2,972	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			98.00000	102	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,548.00000	2,511	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			67.00000	69	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,917.00000	2,878	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			60.00000	63	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,010.00000	2,972	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			55.00000	57	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,105.00000	3,066	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			49.00000	51	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,199.00000	3,160	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			136.00000	141	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,236.00000	2,200	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			85.00000	88	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,685.00000	2,647	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			70.00000	73	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,870.00000	2,832	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			85.00000	88	23.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.55	Put			2,685.00000	2,647	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			63.00000	66	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,963.00000	2,925	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			57.00000	60	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,057.00000	3,018	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			52.00000	54	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,152.00000	3,113	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			240.00000	249	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,690.00000	1,657	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			40.00000	42	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,390.00000	3,351	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			295.00000	305	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,495.00000	1,464	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			194.00000	201	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,894.00000	1,860	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			124.00000	129	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,324.00000	2,288	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			203.00000	210	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,853.00000	1,819	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			404.00000	417	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,204.00000	1,176	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			374.00000	386	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,274.00000	1,245	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			320.00000	331	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,420.00000	1,389	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			211.00000	219	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,812.00000	1,778	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			389.00000	402	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,239.00000	1,210	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			420.00000	433	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,170.00000	1,142	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			250.00000	259	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,650.00000	1,618	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			482.00000	484	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			1,033.00000	993	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			452.00000	458	23.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,102.00000	1,066	23.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			496.00000	498	22.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			996.00000	957	22.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,850.00000	4,891	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,353.00000	3,394	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			3.00000	2	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,917.00000	1,954	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			67.00000	62	20.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.60	Call			812.00000	823	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			462.00000	432	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			17.00000	18	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,167.00000	4,126	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	3	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,653.00000	5,612	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,151.00000	7,109	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,300.00000	5,341	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,801.00000	3,842	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	1	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,330.00000	2,369	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			30.00000	28	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,082.00000	1,110	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			282.00000	268	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			28.00000	29	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,728.00000	3,688	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			5.00000	5	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,205.00000	5,164	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,701.00000	6,660	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,550.00000	5,591	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,050.00000	4,092	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,568.00000	2,608	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			18.00000	17	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,260.00000	1,290	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			210.00000	199	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			36.00000	38	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,486.00000	3,446	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			7.00000	7	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,957.00000	4,916	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,451.00000	6,410	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			641.00000	648	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			692.00000	657	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			605.00000	610	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			755.00000	719	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			571.00000	575	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			821.00000	784	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			788.00000	799	20.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			488.00000	457	20.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			588.00000	592	21.84	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.15	Put		788.00000	751	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		555.00000	558	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		855.00000	817	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		525.00000	527	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		925.00000	886	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		862.00000	883	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		412.00000	391	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		765.00000	775	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		515.00000	483	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		722.00000	730	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		572.00000	538	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		605.00000	610	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		755.00000	719	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		889.00000	913	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		389.00000	372	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		836.00000	853	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		436.00000	411	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		701.00000	709	21.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		601.00000	567	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.17920	13.13710		21.62	0.00	0	1,456.00
£ / R On 14/12/2009 Currency Future	13.15	Call		880.00000	889	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		893.00000	860	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		899.00000	909	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		862.00000	830	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		959.00000	970	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		772.00000	740	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		939.00000	949	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		802.00000	770	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		861.00000	870	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		924.00000	891	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		749.00000	764	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,112.00000	1,085	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		710.00000	729	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,173.00000	1,149	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		635.00000	653	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,298.00000	1,274	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		672.00000	690	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,235.00000	1,211	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		618.00000	635	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,331.00000	1,306	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		476.00000	491	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,639.00000	1,611	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		567.00000	584	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,430.00000	1,404	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		551.00000	567	22.46	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 14/12/2009 Currency Future	14.05	Put		1,464.00000	1,438	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		551.00000	567	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,464.00000	1,438	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		536.00000	551	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,499.00000	1,472	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		491.00000	505	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,604.00000	1,576	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		436.00000	449	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,748.00000	1,720	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		462.00000	476	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,675.00000	1,647	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		449.00000	462	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,712.00000	1,683	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		423.00000	436	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,786.00000	1,756	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		330.00000	341	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,093.00000	2,062	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		341.00000	352	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		2,054.00000	2,023	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		398.00000	410	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,861.00000	1,831	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		374.00000	386	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,937.00000	1,907	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		351.00000	363	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		2,014.00000	1,984	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		310.00000	320	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		2,173.00000	2,141	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		291.00000	300	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		2,254.00000	2,221	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		273.00000	282	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		2,335.00000	2,303	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		209.00000	217	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,672.00000	2,638	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		536.00000	551	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,499.00000	1,472	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		505.00000	520	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,568.00000	1,541	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		601.00000	617	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,364.00000	1,338	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		398.00000	410	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,861.00000	1,831	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		520.00000	535	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,533.00000	1,506	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		410.00000	423	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,823.00000	1,794	22.46	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 14/12/2009 Currency Future	14.65	Call			386.00000	398	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,899.00000	1,869	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			363.00000	374	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,975.00000	1,945	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			281.00000	291	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,294.00000	2,262	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			618.00000	635	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,331.00000	1,306	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			584.00000	600	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,397.00000	1,371	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			520.00000	535	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,533.00000	1,506	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			410.00000	423	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,823.00000	1,794	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			320.00000	330	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,133.00000	2,101	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			386.00000	398	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,899.00000	1,869	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			300.00000	310	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,213.00000	2,181	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			601.00000	617	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,364.00000	1,338	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			449.00000	462	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,712.00000	1,683	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			330.00000	341	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,093.00000	2,062	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			690.00000	709	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,203.00000	1,180	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			653.00000	671	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,266.00000	1,242	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			462.00000	476	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,675.00000	1,647	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,838.00000	4,880	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,360.00000	3,401	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			23.00000	22	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,016.00000	2,052	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			179.00000	173	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,022.00000	1,033	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			684.00000	654	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			183.00000	190	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,846.00000	2,810	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			62.00000	65	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,225.00000	4,186	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			19.00000	20	22.46	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 14/12/2009 Currency Future	18.80	Put			5,682.00000	5,641	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			5.00000	6	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,168.00000	7,127	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,287.00000	5,329	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,797.00000	3,839	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			10.00000	10	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,393.00000	2,431	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			106.00000	102	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,262.00000	1,291	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			475.00000	462	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			247.00000	256	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,460.00000	2,427	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			87.00000	90	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,800.00000	3,761	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			27.00000	29	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,240.00000	5,200	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			8.00000	8	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,721.00000	6,679	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,537.00000	5,579	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,043.00000	4,085	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	6	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,614.00000	2,653	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			77.00000	74	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,424.00000	1,454	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			386.00000	375	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			104.00000	108	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,567.00000	3,529	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			34.00000	35	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,996.00000	4,956	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			10.00000	10	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,473.00000	6,431	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			825.00000	833	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			988.00000	954	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			790.00000	798	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,053.00000	1,019	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			981.00000	990	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			744.00000	711	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			790.00000	798	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,053.00000	1,019	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			710.00000	729	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,173.00000	1,149	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,113.00000	1,140	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			576.00000	561	20.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.70	Call			1,066.00000	1,083	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			629.00000	604	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			981.00000	990	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			744.00000	711	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.51790		13.49240		22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,244.00000	1,246	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,251.00000	1,228	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,262.00000	1,264	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,219.00000	1,196	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,337.00000	1,340	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,095.00000	1,072	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,299.00000	1,302	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,157.00000	1,134	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,139.00000	1,140	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,447.00000	1,422	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,107.00000	1,107	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,514.00000	1,490	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,045.00000	1,045	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,653.00000	1,627	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,075.00000	1,076	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,583.00000	1,558	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,030.00000	1,030	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,688.00000	1,662	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			910.00000	908	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,017.00000	1,991	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			974.00000	974	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,832.00000	1,806	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,280.00000	1,283	21.83	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,188.00000	1,165	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			444.00000	441	27.46	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,452.00000	4,423	27.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,091.00000	1,091	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,548.00000	1,524	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,753.00000	1,767	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			611.00000	600	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,506.00000	1,510	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			863.00000	842	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,123.00000	1,124	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,480.00000	1,456	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			748.00000	745	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,606.00000	2,577	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			585.00000	583	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,443.00000	3,415	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			460.00000	457	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,318.00000	4,290	27.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.35	Call			343.00000	349	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,200.00000	5,181	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,783.00000	1,798	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			591.00000	580	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,529.00000	1,533	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			836.00000	815	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,318.00000	1,321	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,126.00000	1,103	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			988.00000	987	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,795.00000	1,770	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			758.00000	755	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,565.00000	2,537	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			593.00000	590	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,400.00000	3,372	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			466.00000	463	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,273.00000	4,245	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			349.00000	355	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,156.00000	5,137	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,917.00000	4,940	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			25.00000	22	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,498.00000	3,523	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			105.00000	105	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,247.00000	2,261	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			355.00000	343	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,398.00000	1,401	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			1,005.00000	983	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			622.00000	620	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,230.00000	3,202	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			434.00000	431	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,541.00000	4,513	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			266.00000	271	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,874.00000	5,853	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			158.00000	162	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,266.00000	7,244	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,355.00000	5,379	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			13.00000	11	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,920.00000	3,944	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			78.00000	76	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,589.00000	2,609	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			247.00000	241	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,600.00000	1,604	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			757.00000	736	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			695.00000	692	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,853.00000	2,824	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			483.00000	480	27.11	0.00	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	17.15	Put		4,140.00000	4,113	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		310.00000	316	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,467.00000	5,448	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		185.00000	189	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,843.00000	6,821	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,601.00000	5,625	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		9.00000	7	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,158.00000	4,178	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		66.00000	60	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,794.00000	2,815	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		201.00000	197	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,727.00000	1,738	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		634.00000	620	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		739.00000	736	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,647.00000	2,618	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		514.00000	510	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,921.00000	3,893	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		337.00000	343	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,245.00000	5,225	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		202.00000	206	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,610.00000	6,588	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,063.00000	4,086	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		70.00000	68	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,135.00000	3,157	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		142.00000	139	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,319.00000	2,334	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		327.00000	316	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,674.00000	1,679	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		682.00000	661	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,107.00000	1,107	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,514.00000	1,490	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		935.00000	934	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,942.00000	1,916	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		721.00000	718	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,729.00000	2,700	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		565.00000	562	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,573.00000	3,544	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,222.00000	3,247	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		130.00000	130	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,393.00000	2,411	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		301.00000	293	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		961.00000	960	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,868.00000	1,842	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		579.00000	576	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,486.00000	3,458	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 14/06/2010 Currency Future	17.40	Call		455.00000	452	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,362.00000	4,334	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,206.00000	4,225	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		63.00000	57	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,266.00000	3,293	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		124.00000	125	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,430.00000	2,450	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		288.00000	282	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		439.00000	436	27.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,496.00000	4,468	27.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		874.00000	872	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,131.00000	2,104	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		679.00000	675	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,936.00000	2,907	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		533.00000	529	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,791.00000	3,761	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		419.00000	416	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,676.00000	4,648	27.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.53090	11.34690		20.42	288,272.50	25	23,780.00
€ / R On 12/06/2009 Currency Future	11.35	Call		267.00000	364	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		270.00000	183	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		289.00000	394	19.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		242.00000	163	19.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call		338.00000	458	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put		191.00000	127	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		248.00000	338	19.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		301.00000	207	19.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		230.00000	313	19.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		333.00000	232	19.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		131.00000	186	21.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		584.00000	455	21.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		118.00000	173	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		621.00000	493	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		118.00000	173	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		621.00000	493	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		95.00000	151	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		698.00000	570	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		48.00000	82	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		951.00000	801	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		68.00000	112	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		821.00000	682	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		68.00000	112	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		821.00000	682	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		42.00000	74	22.91	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.30	Put			995.00000	843	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			54.00000	91	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			907.00000	760	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			37.00000	66	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,040.00000	885	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			33.00000	59	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,086.00000	928	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			29.00000	52	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,132.00000	972	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			19.00000	37	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,272.00000	1,106	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			11.00000	22	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,464.00000	1,291	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			6.00000	13	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,659.00000	1,482	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			7.00000	15	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,610.00000	1,434	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2.00000	5	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,955.00000	1,774	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			2.00000	5	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,005.00000	1,824	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			3.00000	6	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,906.00000	1,725	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			3.00000	7	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,856.00000	1,676	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			4.00000	8	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,807.00000	1,627	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			4.00000	8	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,807.00000	1,627	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			5.00000	11	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,708.00000	1,530	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1.00000	3	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			2,154.00000	1,972	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1.00000	2	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,304.00000	2,121	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1.00000	2	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,354.00000	2,171	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			2.00000	4	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,055.00000	1,873	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			2.00000	5	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,005.00000	1,824	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			5.00000	11	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,708.00000	1,530	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			9.00000	19	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,512.00000	1,338	22.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.10	Call			4.00000	10	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,757.00000	1,579	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			8.00000	17	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,561.00000	1,386	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1.00000	3	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			2,104.00000	1,922	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1.00000	2	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,304.00000	2,121	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1.00000	2	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,354.00000	2,171	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	1	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,453.00000	2,270	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	1	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,553.00000	2,370	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1.00000	2	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,254.00000	2,071	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2.00000	5	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,955.00000	1,774	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1.00000	2	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,204.00000	2,022	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	1	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,603.00000	2,420	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	1	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,653.00000	2,470	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,753.00000	2,569	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,303.00000	3,119	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,353.00000	3,169	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			3,003.00000	2,819	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,803.00000	2,619	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	1	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,503.00000	2,320	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1.00000	2	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,254.00000	2,071	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1.00000	2	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,204.00000	2,022	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	1	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,453.00000	2,270	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			2.00000	4	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,055.00000	1,873	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	22.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.10	Put			2,753.00000	2,569	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,153.00000	2,969	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,553.00000	3,369	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,853.00000	3,669	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,953.00000	2,769	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,853.00000	2,669	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			8.00000	17	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,561.00000	1,386	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			12.00000	25	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,416.00000	1,244	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			42.00000	74	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			995.00000	843	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			37.00000	66	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,040.00000	885	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			22.00000	41	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,225.00000	1,060	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			25.00000	47	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,178.00000	1,016	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			17.00000	32	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,320.00000	1,151	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			76.00000	124	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			779.00000	643	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			61.00000	101	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			864.00000	721	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			160.00000	215	21.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			513.00000	384	21.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			106.00000	162	22.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			659.00000	531	22.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			85.00000	137	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			739.00000	606	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			145.00000	200	21.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			548.00000	419	21.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			22.00000	41	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,225.00000	1,060	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			14.00000	29	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,368.00000	1,198	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			76.00000	124	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			779.00000	643	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			61.00000	101	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			864.00000	721	22.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.65	Call			171.00000	231	20.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			474.00000	350	20.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			17.00000	32	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,320.00000	1,151	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			9.00000	19	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,512.00000	1,338	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			19.00000	37	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,272.00000	1,106	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			33.00000	59	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,086.00000	928	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			11.00000	22	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,464.00000	1,291	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	1	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,404.00000	2,220	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	1	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,553.00000	2,370	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,903.00000	2,719	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,103.00000	2,919	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,203.00000	3,019	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,403.00000	3,219	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,503.00000	3,319	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,603.00000	3,419	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,703.00000	3,519	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,053.00000	2,869	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,253.00000	3,069	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,953.00000	2,769	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,053.00000	2,869	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,253.00000	3,069	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,453.00000	3,269	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,653.00000	3,469	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	22.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.10	Put			3,753.00000	3,569	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,953.00000	3,769	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			4,053.00000	3,869	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,153.00000	3,969	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,253.00000	4,069	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,453.00000	3,269	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,553.00000	3,369	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,953.00000	3,769	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,703.00000	2,520	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			4.00000	10	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,757.00000	1,579	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,703.00000	2,520	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,803.00000	2,619	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,853.00000	2,669	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,097.00000	5,281	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,597.00000	3,781	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,097.00000	2,281	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			653.00000	815	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			56.00000	34	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,903.00000	3,719	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,403.00000	5,219	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,903.00000	6,719	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,447.00000	5,631	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			3,947.00000	4,131	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,447.00000	2,631	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	19.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	10.40	Call		963.00000	1,140	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		16.00000	9	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		5,053.00000	4,869	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,553.00000	6,369	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		5,547.00000	5,731	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		4,047.00000	4,231	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		2,547.00000	2,731	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		1,058.00000	1,237	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		11.00000	6	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		4,953.00000	4,769	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,453.00000	6,269	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		213.00000	290	20.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		366.00000	259	20.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		184.00000	249	20.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		437.00000	319	20.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		429.00000	567	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		132.00000	86	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		366.00000	493	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		169.00000	112	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		313.00000	425	19.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		216.00000	144	19.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		198.00000	269	20.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		401.00000	288	20.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		171.00000	231	20.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		474.00000	350	20.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		463.00000	605	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		116.00000	74	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		396.00000	529	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		149.00000	98	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		184.00000	249	20.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		437.00000	319	20.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		535.00000	686	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		88.00000	55	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		396.00000	529	19.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		149.00000	98	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.71220	11.52250		20.71	79,642,960.00	6,800	4,559.00
€ / R On 14/09/2009 Currency Future	11.50	Call		556.00000	658	20.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		533.00000	446	20.05	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	11.35	Call			617.00000	731	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			444.00000	369	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			536.00000	636	20.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			564.00000	474	20.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			500.00000	594	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			627.00000	532	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			385.00000	468	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			863.00000	756	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			403.00000	484	21.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			830.00000	722	21.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			368.00000	453	21.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			895.00000	791	21.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			351.00000	438	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			929.00000	826	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			263.00000	336	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,141.00000	1,024	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			291.00000	368	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,068.00000	956	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			305.00000	385	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,032.00000	923	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			251.00000	321	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,178.00000	1,059	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			238.00000	307	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,216.00000	1,095	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			215.00000	279	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,293.00000	1,167	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			205.00000	266	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,332.00000	1,204	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			175.00000	230	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,452.00000	1,318	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			141.00000	189	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,618.00000	1,476	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			113.00000	153	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,790.00000	1,641	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			119.00000	162	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,747.00000	1,600	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			119.00000	162	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,747.00000	1,600	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			80.00000	111	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,057.00000	1,899	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			75.00000	105	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,102.00000	1,943	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			84.00000	117	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,012.00000	1,855	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			90.00000	124	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.40	Put		1,967.00000	1,812	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		95.00000	131	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,922.00000	1,769	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		95.00000	131	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,922.00000	1,769	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		106.00000	146	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,834.00000	1,683	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		63.00000	89	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,240.00000	2,077	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		52.00000	75	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,380.00000	2,213	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		49.00000	71	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,426.00000	2,259	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		71.00000	100	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,148.00000	1,987	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		101.00000	138	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,878.00000	1,726	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		101.00000	138	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,878.00000	1,726	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		90.00000	124	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,967.00000	1,812	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		133.00000	179	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,661.00000	1,517	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		59.00000	84	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,286.00000	2,122	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		66.00000	94	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,194.00000	2,032	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		49.00000	71	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,426.00000	2,259	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		46.00000	67	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,473.00000	2,305	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		43.00000	63	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,521.00000	2,351	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		38.00000	56	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,615.00000	2,444	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		55.00000	79	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,333.00000	2,167	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		126.00000	170	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,704.00000	1,558	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		33.00000	50	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,711.00000	2,537	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		14.00000	22	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,341.00000	3,160	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		55.00000	79	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,333.00000	2,167	21.98	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.10	Call			38.00000	56	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,615.00000	2,444	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			29.00000	44	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,807.00000	2,632	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			26.00000	39	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,903.00000	2,727	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			22.00000	34	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,000.00000	2,822	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			20.00000	30	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,097.00000	2,918	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			71.00000	100	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,148.00000	1,987	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			29.00000	44	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,807.00000	2,632	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			26.00000	39	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,903.00000	2,727	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			194.00000	254	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,372.00000	1,242	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			175.00000	230	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,452.00000	1,318	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			157.00000	209	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,535.00000	1,396	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			75.00000	105	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,102.00000	1,943	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			40.00000	59	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,568.00000	2,397	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			36.00000	53	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,663.00000	2,491	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			31.00000	47	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,759.00000	2,585	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			126.00000	170	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,704.00000	1,558	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			157.00000	209	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,535.00000	1,396	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			166.00000	219	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,493.00000	1,357	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			149.00000	198	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,576.00000	1,436	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			52.00000	75	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,380.00000	2,213	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			133.00000	179	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,661.00000	1,517	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			66.00000	94	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,194.00000	2,032	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			184.00000	242	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.75	Put		1,412.00000	1,280	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		215.00000	279	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,293.00000	1,167	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		277.00000	352	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,104.00000	990	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		227.00000	293	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,254.00000	1,131	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		335.00000	420	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		963.00000	858	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		277.00000	352	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,104.00000	990	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		166.00000	219	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,493.00000	1,357	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		351.00000	438	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		929.00000	826	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		320.00000	402	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		997.00000	890	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		335.00000	420	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		963.00000	858	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		205.00000	266	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,332.00000	1,204	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		421.00000	500	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		799.00000	688	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,123.00000	5,312	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,623.00000	3,812	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,138.00000	2,325	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		15.00000	13	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		869.00000	1,021	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		247.00000	209	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		6.00000	11	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,884.00000	3,698	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,378.00000	5,189	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,878.00000	6,688	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,423.00000	5,612	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,923.00000	4,112	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,429.00000	2,618	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		7.00000	6	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,084.00000	1,248	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		161.00000	135	19.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.10	Call		10.00000	16	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,587.00000	3,404	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	2	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,078.00000	4,890	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,578.00000	6,388	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,573.00000	5,762	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,073.00000	4,262	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,577.00000	2,766	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		5.00000	4	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,200.00000	1,369	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		128.00000	107	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		12.00000	19	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,440.00000	3,257	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		1.00000	2	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,929.00000	4,740	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,428.00000	6,238	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		518.00000	615	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		595.00000	503	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		483.00000	574	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		660.00000	562	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		451.00000	536	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		728.00000	624	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		663.00000	788	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		390.00000	326	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		575.00000	681	19.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		503.00000	419	19.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		466.00000	555	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		694.00000	592	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		436.00000	518	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		763.00000	656	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		741.00000	884	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		319.00000	272	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		688.00000	819	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		365.00000	307	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		639.00000	758	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		417.00000	346	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		595.00000	705	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		473.00000	393	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.88140	11.68830		21.08	25,426,196.00	2,140	1,618.00
€ / R On 14/12/2009 Currency Future	11.70	Call		738.00000	843	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		749.00000	662	20.68	0.00	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	11.65	Call			758.00000	865	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			719.00000	634	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			800.00000	911	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			662.00000	580	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			701.00000	801	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			813.00000	720	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			591.00000	674	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,052.00000	943	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			605.00000	691	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,017.00000	909	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			577.00000	658	21.84	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,088.00000	977	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			563.00000	643	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,125.00000	1,012	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			490.00000	559	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,352.00000	1,228	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			513.00000	586	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,275.00000	1,154	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			525.00000	599	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,237.00000	1,118	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			468.00000	535	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,430.00000	1,303	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			458.00000	523	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,469.00000	1,342	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			202.00000	233	27.03	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,114.00000	2,951	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			447.00000	511	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,509.00000	1,380	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			437.00000	500	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,549.00000	1,419	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			401.00000	458	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,712.00000	1,577	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			368.00000	420	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,879.00000	1,739	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			339.00000	386	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,050.00000	1,905	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			353.00000	402	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,964.00000	1,821	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			346.00000	394	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,007.00000	1,863	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			346.00000	394	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,007.00000	1,863	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			307.00000	348	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,268.00000	2,117	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			300.00000	342	25.46	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 14/12/2009 Currency Future	13.70	Put			2,311.00000	2,160	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			313.00000	356	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,224.00000	2,074	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			319.00000	363	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,181.00000	2,031	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			325.00000	370	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,137.00000	1,989	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			319.00000	363	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,181.00000	2,031	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			332.00000	378	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,094.00000	1,947	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			280.00000	322	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,442.00000	2,291	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			360.00000	411	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,922.00000	1,780	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			181.00000	210	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,342.00000	3,178	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			293.00000	335	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,355.00000	2,204	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			268.00000	309	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,529.00000	2,378	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			256.00000	296	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,618.00000	2,464	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			245.00000	283	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,707.00000	2,551	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			234.00000	271	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,796.00000	2,639	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			353.00000	402	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,964.00000	1,821	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			339.00000	386	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,050.00000	1,905	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			286.00000	328	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,398.00000	2,247	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			274.00000	316	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,485.00000	2,335	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			262.00000	302	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,573.00000	2,421	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			392.00000	448	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,754.00000	1,617	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			376.00000	429	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,837.00000	1,698	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			307.00000	348	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,268.00000	2,117	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			376.00000	429	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,837.00000	1,698	24.18	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	13.85	Call			280.00000	322	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,442.00000	2,291	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			384.00000	438	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,795.00000	1,657	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			286.00000	328	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,398.00000	2,247	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			274.00000	316	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,485.00000	2,335	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			250.00000	289	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,662.00000	2,508	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			256.00000	296	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,618.00000	2,464	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			409.00000	468	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,671.00000	1,537	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			418.00000	479	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,630.00000	1,498	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			384.00000	438	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,795.00000	1,657	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			313.00000	356	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,224.00000	2,074	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			418.00000	479	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,630.00000	1,498	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			428.00000	489	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,590.00000	1,458	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			392.00000	448	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,754.00000	1,617	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			501.00000	572	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,313.00000	1,191	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			479.00000	547	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,391.00000	1,266	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			537.00000	614	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,199.00000	1,082	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			468.00000	535	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,430.00000	1,303	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			550.00000	628	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,162.00000	1,047	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			525.00000	599	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,237.00000	1,118	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			479.00000	547	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,391.00000	1,266	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,290.00000	1,443	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			252.00000	212	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			992.00000	1,119	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			454.00000	387	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			198.00000	228	27.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.65	Put		3,160.00000	2,997	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,434.00000	1,593	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		195.00000	162	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,103.00000	1,238	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		365.00000	307	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		844.00000	959	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		606.00000	528	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		651.00000	743	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		913.00000	811	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		189.00000	219	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,251.00000	3,087	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,189.00000	2,382	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		51.00000	51	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,046.00000	1,177	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		408.00000	346	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		133.00000	155	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,995.00000	3,823	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		55.00000	68	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,416.00000	5,236	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		21.00000	27	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,883.00000	6,696	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,480.00000	2,672	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		42.00000	40	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,225.00000	1,372	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		287.00000	241	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		151.00000	176	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,713.00000	3,545	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		66.00000	81	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,127.00000	4,950	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		25.00000	33	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,587.00000	6,401	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		577.00000	658	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,088.00000	977	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,626.00000	2,817	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		38.00000	36	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,325.00000	1,480	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		237.00000	199	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		162.00000	188	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,573.00000	3,407	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		72.00000	89	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,984.00000	4,807	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		28.00000	36	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,440.00000	6,254	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		719.00000	822	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		781.00000	691	20.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.85	Call			684.00000	781	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			846.00000	749	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			620.00000	707	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			982.00000	876	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,901.00000	4,092	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			12.00000	11	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,920.00000	3,110	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			31.00000	28	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,960.00000	2,143	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			72.00000	61	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,194.00000	1,337	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			305.00000	256	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			185.00000	214	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,297.00000	3,133	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			117.00000	139	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,229.00000	4,058	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,000.00000	4,190	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			11.00000	9	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,018.00000	3,207	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			30.00000	26	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,048.00000	2,238	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			60.00000	57	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,257.00000	1,407	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			269.00000	226	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			193.00000	223	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,205.00000	3,042	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			124.00000	145	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,136.00000	3,964	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,049.00000	4,239	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			11.00000	8	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,067.00000	3,256	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			29.00000	25	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,093.00000	2,286	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			55.00000	55	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			128.00000	148	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,089.00000	3,917	28.43	0.00	0	0.00
AL13 On 06/08/2009 Index Future			248.35600		248.03600		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			296.95400		297.24400		0.00	0.00	0	550.00
ALBI On 05/11/2009 Index Future			302.59100		302.88500		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.17000		124.07000		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			126.60200		126.49900		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
GOVI On 06/08/2009 jGovi			298.73300		299.01100		0.00	0.00	0	146.00
GOVI On 05/11/2009 jGovi			304.32200		304.61350		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			356.69600		363.58900		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			363.58900		363.58900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.79000		7.75400		27.43	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.65700		8.61500		27.43	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.27800		8.23400		27.43	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.70800		8.66600		27.43	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.73500		8.70800		27.43	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.81800		8.78800		27.43	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.77400		8.74600		27.43	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.09100		7.06800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.92900		6.91100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.63700		7.58400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.40500		8.36200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.61100		8.58000		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.22500		9.22400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.53100		8.53300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			281.55900		281.90700		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			287.07400		287.42600		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.50900		5.60300		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,285.00000	4,385	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future	9.75	Put			2.00000	1	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,535.00000	4,635	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1.00000	1	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			1,265.00000	1,263	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			44.00000	42	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.07700		8.06700		10.10	0.00	0	9,423.00
R157 On 06/08/2009 Bond Future	9.25	Call			6,912.00000	6,837	10.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			620.00000	600	10.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.11000		8.10000		10.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,154.00000	2,107	9.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,380.00000	5,386	9.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.15300		8.14200		10.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			3,438.00000	3,390	9.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,447.00000	5,454	9.75	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.60100		8.57100		22.00	0.00	0	12,506.00
R186 On 06/08/2009 Bond Future	9.00	Call			7,510.00000	7,233	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,297.00000	3,322	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			1,375.00000	1,256	21.35	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			12,972.00000	13,155	21.35	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.62300		8.59200		21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			7,985.00000	7,752	21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,422.00000	6,499	21.27	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			3,701.00000	3,544	20.74	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,585.00000	12,736	20.74	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			9,336.00000	9,088	21.49	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,364.00000	5,425	21.49	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			2,925.00000	2,788	20.64	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,637.00000	14,809	20.64	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.64900		8.61600		22.73	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			7,490.00000	7,287	22.38	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,193.00000	11,315	22.38	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.16900		8.15900		10.17	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,172.00000	5,113	10.57	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			570.00000	554	10.57	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.18900		8.17800		9.54	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			1,607.00000	1,569	9.35	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,484.00000	4,492	9.35	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.21600		8.20500		9.83	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			2,226.00000	2,191	9.63	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,094.00000	5,103	9.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 06/08/2009 Bond Future			8.43700	8.39600		14.22	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		5,887.00000	5,670	14.64	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		1,121.00000	1,140	14.64	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.46500	8.42200		14.14	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		1,866.00000	1,763	13.79	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		7,229.00000	7,367	13.79	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.50000	8.45400		14.25	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		4,321.00000	4,174	14.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		5,726.00000	5,831	14.09	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.45000	8.39800		16.16	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call		6,399.00000	6,111	16.64	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		1,227.00000	1,264	16.64	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.47300	8.41900		15.49	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		2,054.00000	1,920	15.10	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		7,943.00000	8,142	15.10	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.50200	8.44600		16.32	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		4,783.00000	4,591	16.13	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		6,285.00000	6,430	16.13	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.15000	8.13900		8.91	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call		4,363.00000	4,311	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		459.00000	446	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		380.00000	355	8.69	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,590.00000	4,605	8.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.16800	8.15700		8.29	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		1,345.00000	1,314	8.13	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,635.00000	3,641	8.13	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.19600	8.18400		8.42	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		1,835.00000	1,805	8.25	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,096.00000	4,105	8.25	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.60500	8.57400		18.06	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		5,778.00000	5,589	18.42	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		1,585.00000	1,595	18.42	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.63000	8.59900		17.37	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		1,855.00000	1,769	16.94	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		9,129.00000	9,238	16.94	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.66100	8.62800		18.35	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		4,646.00000	4,520	18.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		7,025.00000	7,103	18.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 06/08/2009 Bond Future			8.74900		8.73600		19.18	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			5,231.00000	5,122	19.56	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,968.00000	1,944	19.56	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.81900		8.80400		19.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,988.00000	1,928	18.73	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,099.00000	9,134	18.73	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.93100		8.91200		19.57	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			4,688.00000	4,601	19.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,320.00000	7,352	19.38	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.14900		8.12800		27.15	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.00	Call			3,842.00000	3,678	26.95	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,012.00000	5,037	26.95	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			7,509.00000	7,310	27.69	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,194.00000	2,184	27.69	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.15600		8.13500		27.43	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			2,934.00000	2,828	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,594.00000	11,677	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			14,340.00000	14,149	29.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,698.00000	1,696	29.08	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			2,266.00000	2,174	26.61	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,643.00000	13,740	26.61	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.16500		8.14400		28.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			5,367.00000	5,245	27.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,504.00000	11,570	27.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			16,827.00000	16,643	30.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			2,621.00000	2,625	30.22	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			289.14800		289.41700		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			294.81200		295.08400		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.45370		6.33570		20.56	1,155,212.30	179	8,869.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			152.00000	207	19.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			166.00000	104	19.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			134.00000	182	20.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			198.00000	128	20.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			201.00000	271	19.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			115.00000	67	19.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			229.00000	308	19.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			94.00000	54	19.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			260.00000	346	19.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			75.00000	43	19.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			134.00000	182	20.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			198.00000	128	20.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.45	Call			117.00000	159	20.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			232.00000	155	20.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			104.00000	139	21.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			268.00000	185	21.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			73.00000	94	22.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			387.00000	291	22.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			73.00000	94	22.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			387.00000	291	22.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			92.00000	122	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			306.00000	218	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			92.00000	122	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			306.00000	218	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			82.00000	107	22.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			346.00000	253	22.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			61.00000	84	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			426.00000	330	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			51.00000	74	23.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			466.00000	371	23.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			43.00000	66	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			507.00000	412	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			43.00000	66	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			507.00000	412	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			29.00000	49	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			594.00000	495	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			36.00000	58	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			550.00000	455	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			61.00000	84	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			426.00000	330	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			24.00000	41	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			638.00000	537	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			24.00000	41	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			638.00000	537	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			29.00000	49	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			594.00000	495	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			36.00000	58	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			550.00000	455	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			16.00000	28	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			730.00000	624	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			20.00000	34	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			684.00000	580	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			13.00000	23	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			777.00000	669	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			10.00000	19	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			825.00000	715	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			16.00000	28	24.95	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 12/06/2009 Currency Future	7.05	Put		730.00000	624	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		10.00000	19	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		825.00000	715	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	1	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,465.00000	1,347	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,564.00000	1,447	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		1.00000	2	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,265.00000	1,149	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		3.00000	6	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,067.00000	953	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		6.00000	12	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		921.00000	809	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		8.00000	15	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		872.00000	762	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		117.00000	159	20.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		232.00000	155	20.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		175.00000	238	19.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		139.00000	84	19.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		8.00000	15	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		872.00000	762	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		5.00000	10	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		969.00000	856	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		3.00000	6	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,067.00000	953	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		2.00000	4	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		1,166.00000	1,050	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		4.00000	8	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		1,018.00000	904	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		2.00000	5	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		1,117.00000	1,001	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		372.00000	473	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		37.00000	19	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		296.00000	387	19.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		60.00000	33	19.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		229.00000	308	19.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		94.00000	54	19.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		175.00000	238	19.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		139.00000	84	19.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		333.00000	429	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		48.00000	25	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		260.00000	346	19.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		75.00000	43	19.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		1.00000	3	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,216.00000	1,099	24.95	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 12/06/2009 Currency Future	7.65	Call			1.00000	2	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,315.00000	1,198	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			5.00000	10	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			969.00000	856	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			1.00000	1	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,365.00000	1,248	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			1.00000	1	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,365.00000	1,248	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	1	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,465.00000	1,347	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,564.00000	1,447	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,664.00000	1,547	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,764.00000	1,646	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,864.00000	1,746	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,964.00000	1,846	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,864.00000	1,746	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			1.00000	3	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,216.00000	1,099	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,686.00000	5,804	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,186.00000	4,304	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,686.00000	2,804	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,186.00000	1,304	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,814.00000	1,696	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,314.00000	3,196	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,814.00000	4,696	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,314.00000	6,196	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			5,836.00000	5,954	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,336.00000	4,454	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			2,836.00000	2,954	19.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,336.00000	1,454	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,164.00000	3,046	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,664.00000	4,546	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,164.00000	6,046	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		5,936.00000	6,054	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,436.00000	4,554	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		2,936.00000	3,054	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,436.00000	1,554	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		3,064.00000	2,946	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,564.00000	4,446	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		6,064.00000	5,946	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		597.00000	707	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		11.00000	3	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		506.00000	611	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		20.00000	7	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		414.00000	518	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		28.00000	14	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		333.00000	429	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		48.00000	25	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		551.00000	659	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		15.00000	5	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		460.00000	564	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		24.00000	10	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.51640	6.39640		20.01	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		299.00000	356	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		303.00000	239	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		280.00000	334	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		334.00000	267	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		319.00000	380	19.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		273.00000	213	19.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		363.00000	434	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		217.00000	168	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		388.00000	464	18.67	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.20	Put		191.00000	148	18.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		263.00000	313	20.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		367.00000	297	20.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		247.00000	294	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		401.00000	327	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		190.00000	229	21.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		544.00000	463	21.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		207.00000	243	21.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		510.00000	427	21.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		233.00000	276	20.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		436.00000	359	20.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		219.00000	259	20.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		473.00000	393	20.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		207.00000	243	21.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		510.00000	427	21.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		175.00000	216	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		579.00000	500	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		175.00000	216	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		579.00000	500	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		148.00000	192	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		651.00000	576	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		124.00000	163	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		727.00000	647	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		148.00000	192	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		651.00000	576	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		161.00000	204	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		615.00000	537	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		219.00000	259	20.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		473.00000	393	20.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		135.00000	177	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		689.00000	611	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		113.00000	150	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		767.00000	684	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		135.00000	177	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		689.00000	611	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		113.00000	150	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		767.00000	684	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		94.00000	127	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		847.00000	760	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		103.00000	138	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		807.00000	722	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		103.00000	138	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		807.00000	722	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		85.00000	116	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		889.00000	800	22.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.30	Call		70.00000	97	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		974.00000	881	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		280.00000	334	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		334.00000	267	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		247.00000	294	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		401.00000	327	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		94.00000	127	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		847.00000	760	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		77.00000	106	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		931.00000	840	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		70.00000	97	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		974.00000	881	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		57.00000	81	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,061.00000	964	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		85.00000	116	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		889.00000	800	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		57.00000	81	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,061.00000	964	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		47.00000	67	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,150.00000	1,050	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		64.00000	89	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		1,017.00000	922	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		52.00000	73	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,106.00000	1,007	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		42.00000	61	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,196.00000	1,094	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		340.00000	406	18.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		244.00000	189	18.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		299.00000	356	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		303.00000	239	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		388.00000	464	18.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		191.00000	148	18.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,646.00000	5,766	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,146.00000	4,266	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,646.00000	2,766	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,155.00000	1,272	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		8.00000	6	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		9.00000	14	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,862.00000	1,748	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,354.00000	3,234	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,854.00000	4,734	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,354.00000	6,234	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,846.00000	5,966	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,346.00000	4,466	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,846.00000	2,966	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,350.00000	1,468	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		3.00000	2	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		14.00000	22	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,667.00000	1,555	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	1	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,154.00000	3,034	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,654.00000	4,534	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,154.00000	6,034	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,896.00000	6,016	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,396.00000	4,516	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,896.00000	3,016	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,399.00000	1,518	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		2.00000	2	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		16.00000	24	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,619.00000	1,508	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	1	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,104.00000	2,984	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,604.00000	4,484	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,104.00000	5,984	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		478.00000	567	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		131.00000	101	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		416.00000	497	18.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		169.00000	131	18.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		662.00000	765	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		65.00000	49	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		584.00000	683	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		87.00000	67	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		512.00000	605	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		115.00000	88	18.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.10	Call		445.00000	531	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		149.00000	115	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		622.00000	724	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		76.00000	57	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		547.00000	643	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		101.00000	77	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.57400	6.45160		20.07	0.00	0	165.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		399.00000	457	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		397.00000	333	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		381.00000	436	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		429.00000	362	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		417.00000	478	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		366.00000	304	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		457.00000	526	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		306.00000	252	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		457.00000	526	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		306.00000	252	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		480.00000	553	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		279.00000	229	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		363.00000	417	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		462.00000	393	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		363.00000	417	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		462.00000	393	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		347.00000	398	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		495.00000	424	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		258.00000	304	21.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		706.00000	630	21.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		303.00000	347	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		602.00000	523	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		331.00000	380	20.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		530.00000	456	20.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		317.00000	363	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		565.00000	489	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		331.00000	380	20.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		530.00000	456	20.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		290.00000	332	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		639.00000	558	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		290.00000	332	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		639.00000	558	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		274.00000	317	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		672.00000	593	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		258.00000	304	21.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		706.00000	630	21.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		228.00000	275	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		776.00000	701	21.89	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	7.10	Call			201.00000	244	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			849.00000	770	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			176.00000	216	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			925.00000	842	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			154.00000	190	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			1,003.00000	916	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			417.00000	478	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			366.00000	304	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			437.00000	501	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			335.00000	277	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			242.00000	291	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			741.00000	667	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			214.00000	259	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			812.00000	735	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			188.00000	229	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			887.00000	805	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			399.00000	457	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			397.00000	333	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			242.00000	291	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			741.00000	667	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			188.00000	229	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			887.00000	805	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			165.00000	203	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			963.00000	879	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			214.00000	259	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			812.00000	735	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,602.00000	5,724	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,102.00000	4,224	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,602.00000	2,724	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,137.00000	1,252	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			35.00000	28	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			33.00000	44	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,932.00000	1,820	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			3.00000	4	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,401.00000	3,280	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,899.00000	4,776	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,398.00000	6,276	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,852.00000	5,974	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,352.00000	4,474	18.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,852.00000	2,974	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,367.00000	1,486	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		16.00000	12	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		49.00000	64	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,697.00000	1,590	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		4.00000	6	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,152.00000	3,032	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,649.00000	4,526	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,148.00000	6,026	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,902.00000	6,024	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,402.00000	4,524	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,902.00000	3,024	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,415.00000	1,534	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		13.00000	10	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		53.00000	69	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,651.00000	1,545	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	6	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,103.00000	2,982	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,599.00000	4,476	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,098.00000	5,976	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		559.00000	645	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		207.00000	171	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		504.00000	581	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		253.00000	207	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		689.00000	788	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		138.00000	114	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		620.00000	714	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		169.00000	140	18.44	0.00	0	0.00

<b>Total for Derivatives:</b>							<b>372,573,933.40</b>	<b>34,870</b>	<b>736,903.00</b>
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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<b>Grand Total:</b>								<b>372,573,933.40</b>	<b>34,870</b>	<b>736,903.00</b>
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