



# Daily MTM Report

Daily summary for 12/05/2009

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			15.95400	15.00800			0.00	0	0.00
R153 On 31/08/2010 Bond			6.05500	6.06500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.20000	8.07000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.74000	8.59000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.30500	8.17000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.57500	8.43000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.59000	8.43500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.29000	8.15000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.74500	8.59000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.88200	8.72900			0.00	0	0.00
R209 On 31/03/2036 Bond			8.30000	8.15500			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			8.50150		8.46660		24.12	177,562,329.00	20,886	338,276.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			239.00000	265	24.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			223.00000	213	24.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			266.00000	292	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			199.00000	191	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			126.00000	141	26.23	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			460.00000	439	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			200.00000	219	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			283.00000	268	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			182.00000	201	24.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			316.00000	299	24.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			138.00000	154	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			422.00000	402	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			105.00000	118	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			539.00000	517	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			80.00000	91	27.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			664.00000	640	27.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			67.00000	77	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			751.00000	725	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			62.00000	71	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			795.00000	769	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			57.00000	65	29.40	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			840.00000	814	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			52.00000	60	29.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			885.00000	858	29.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			88.00000	99	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			621.00000	598	27.64	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			62.00000	71	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			795.00000	769	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			11.00000	13	34.71	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,745.00000	1,712	34.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			34.00000	40	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,118.00000	1,089	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			29.00000	35	32.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,213.00000	1,183	32.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			20.00000	24	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,454.00000	1,423	33.96	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 12/06/2009 Currency Future	9.75	Call			25.00000	30	32.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,309.00000	1,279	32.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			7.00000	9	35.03	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,941.00000	1,907	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			34.00000	40	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,118.00000	1,089	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			32.00000	37	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,165.00000	1,136	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			29.00000	35	32.21	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,213.00000	1,183	32.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			22.00000	26	33.61	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,405.00000	1,375	33.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			32.00000	37	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,165.00000	1,136	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			24.00000	28	33.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,357.00000	1,326	33.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			14.00000	17	34.55	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,647.00000	1,615	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			12.00000	15	34.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,696.00000	1,663	34.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			3.00000	4	35.66	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,336.00000	2,302	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			14.00000	17	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,647.00000	1,615	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			11.00000	13	34.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,745.00000	1,712	34.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			6.00000	7	35.18	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,039.00000	2,006	35.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			8.00000	10	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,891.00000	1,858	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			5.00000	6	35.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,089.00000	2,055	35.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			1.00000	1	41.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,534.00000	3,499	41.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	44.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,334.00000	4,299	44.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			4.00000	5	35.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,237.00000	2,203	35.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			4.00000	5	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,188.00000	2,154	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			5.00000	6	35.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,138.00000	2,104	35.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			9.00000	11	34.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,842.00000	1,809	34.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			15.00000	18	34.47	0.00	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		1,599.00000	1,567	34.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		7.00000	8	35.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		1,990.00000	1,956	35.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		10.00000	12	34.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		1,793.00000	1,761	34.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		19.00000	23	34.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		1,502.00000	1,471	34.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call		17.00000	20	34.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put		1,550.00000	1,519	34.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		9.00000	11	34.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,842.00000	1,809	34.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		8.00000	10	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		1,891.00000	1,858	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		7.00000	9	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,941.00000	1,907	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		4.00000	5	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		2,188.00000	2,154	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		27.00000	32	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		1,261.00000	1,231	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		15.00000	18	34.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,599.00000	1,567	34.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		5.00000	6	35.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		2,138.00000	2,104	35.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		5.00000	6	35.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		2,089.00000	2,055	35.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		2.00000	3	35.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		2,436.00000	2,401	35.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		2.00000	2	36.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		2,585.00000	2,551	36.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		2.00000	2	36.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,685.00000	2,650	36.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		3.00000	3	35.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		2,386.00000	2,352	35.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		3.00000	4	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		2,336.00000	2,302	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		2.00000	3	35.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		2,486.00000	2,451	35.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		1.00000	1	37.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,885.00000	2,850	37.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		1.00000	1	39.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		3,184.00000	3,150	39.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		1.00000	1	39.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		3,234.00000	3,199	39.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		1.00000	1	40.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		3,384.00000	3,349	40.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.20	Call			2.00000	2	37.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,735.00000	2,700	37.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			3.00000	3	35.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,386.00000	2,352	35.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			37.00000	44	31.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,071.00000	1,042	31.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			20.00000	24	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,454.00000	1,423	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			24.00000	28	33.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,357.00000	1,326	33.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			44.00000	51	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			977.00000	950	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			96.00000	108	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			580.00000	557	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			96.00000	108	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			580.00000	557	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			152.00000	168	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			385.00000	367	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			166.00000	184	25.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			350.00000	332	25.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			239.00000	265	24.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			223.00000	213	24.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			166.00000	184	25.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			350.00000	332	25.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			115.00000	129	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			499.00000	478	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			355.00000	384	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			139.00000	133	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			294.00000	321	24.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			177.00000	170	24.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			200.00000	219	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			283.00000	268	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			324.00000	352	24.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			157.00000	150	24.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			219.00000	239	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			252.00000	238	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			105.00000	118	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			539.00000	517	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			74.00000	84	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			707.00000	682	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			497.00000	528	24.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			80.00000	76	24.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			423.00000	453	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			107.00000	101	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			389.00000	418	24.43	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	8.20	Put			122.00000	116	24.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			266.00000	292	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			199.00000	191	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			182.00000	201	24.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			316.00000	299	24.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			152.00000	168	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			385.00000	367	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			126.00000	141	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			460.00000	439	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			74.00000	84	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			707.00000	682	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			52.00000	60	29.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			885.00000	858	29.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			27.00000	32	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,261.00000	1,231	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			44.00000	51	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			977.00000	950	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			12.00000	15	34.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,696.00000	1,663	34.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			3.00000	4	35.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,287.00000	2,253	35.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			2.00000	2	36.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,685.00000	2,650	36.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			1.00000	2	37.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,785.00000	2,750	37.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			2.00000	2	36.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,535.00000	2,501	36.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			2.00000	2	36.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,635.00000	2,601	36.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			2.00000	3	35.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,436.00000	2,401	35.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			2.00000	2	36.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,635.00000	2,601	36.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1.00000	2	37.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,835.00000	2,800	37.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1.00000	1	38.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,935.00000	2,900	38.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			1.00000	1	38.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,034.00000	3,000	38.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			1.00000	1	39.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,134.00000	3,100	39.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			1.00000	1	38.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,985.00000	2,950	38.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	1	38.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,084.00000	3,050	38.87	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	11.75	Call			1.00000	1	39.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,284.00000	3,249	39.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			1.00000	1	40.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,484.00000	3,449	40.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	41.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,584.00000	3,549	41.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	1	41.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,684.00000	3,649	41.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	1	42.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,784.00000	3,749	42.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			1.00000	1	40.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,334.00000	3,299	40.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			1.00000	1	40.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,434.00000	3,399	40.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			1.00000	1	41.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,634.00000	3,599	41.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	1	38.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,084.00000	3,050	38.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	41.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,584.00000	3,549	41.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1.00000	2	37.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,835.00000	2,800	37.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1.00000	1	38.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,935.00000	2,900	38.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			2.00000	2	36.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,585.00000	2,551	36.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			1.00000	1	37.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,885.00000	2,850	37.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			19.00000	23	34.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,502.00000	1,471	34.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			22.00000	26	33.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,405.00000	1,375	33.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			48.00000	55	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			931.00000	904	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			41.00000	47	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,024.00000	996	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			41.00000	47	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,024.00000	996	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			48.00000	55	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			931.00000	904	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,167.00000	5,201	34.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	34.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,667.00000	3,702	36.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	36.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,167.00000	2,202	36.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put			1.00000	1	36.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			703.00000	735	24.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			36.00000	34	24.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	42.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			3,834.00000	3,799	42.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	45.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,333.00000	5,299	45.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	45.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			6,833.00000	6,799	45.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,417.00000	5,451	34.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	34.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,917.00000	3,952	35.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	35.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,417.00000	2,452	37.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	37.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			931.00000	964	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			14.00000	13	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	45.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,083.00000	5,049	45.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	45.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,583.00000	6,549	45.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			324.00000	352	24.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			157.00000	150	24.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,717.00000	3,752	36.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	36.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,717.00000	2,752	39.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	39.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,718.00000	1,753	32.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			2.00000	2	32.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			747.00000	780	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			30.00000	28	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	44.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,284.00000	4,249	44.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,867.00000	3,902	35.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	35.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,867.00000	2,902	40.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	40.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,868.00000	1,903	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			1.00000	1	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			884.00000	917	25.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			17.00000	16	25.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	43.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,134.00000	4,099	43.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,917.00000	2,952	40.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	40.45	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,918.00000	1,953	34.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			1.00000	1	34.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	43.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,084.00000	4,049	43.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			1.00000	1	40.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,434.00000	3,399	40.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	45.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,434.00000	4,399	45.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			0.00000	4,052	34.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	34.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			0.00000	3,052	41.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	41.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			0.00000	2,052	35.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	1	35.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			0.00000	1,060	25.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	8	25.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	45.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			0.00000	4,449	45.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.64060		8.60410		23.82	535,717.20	62	10,055.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			472.00000	496	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			467.00000	456	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			453.00000	476	23.82	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			498.00000	485	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			492.00000	517	23.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			438.00000	427	23.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			434.00000	457	24.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			530.00000	516	24.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			369.00000	389	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			665.00000	649	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			328.00000	346	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			774.00000	756	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			292.00000	309	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			888.00000	868	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			271.00000	286	26.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			966.00000	946	26.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			251.00000	266	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,047.00000	1,026	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			261.00000	276	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,006.00000	985	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			209.00000	222	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,255.00000	1,232	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			124.00000	131	30.57	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,920.00000	1,891	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			188.00000	199	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,384.00000	1,358	28.49	0.00	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			158.00000	166	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,604.00000	1,576	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			182.00000	192	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,428.00000	1,401	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			202.00000	214	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,298.00000	1,274	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			195.00000	206	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,341.00000	1,316	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			176.00000	185	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,472.00000	1,444	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			176.00000	185	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,472.00000	1,444	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			138.00000	145	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,784.00000	1,755	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			133.00000	140	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,829.00000	1,800	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			129.00000	136	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,875.00000	1,845	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			129.00000	136	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,875.00000	1,845	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			116.00000	123	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,012.00000	1,983	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			102.00000	108	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,198.00000	2,168	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			84.00000	92	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,430.00000	2,401	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			9.00000	24	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,405.00000	4,383	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			93.00000	98	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,339.00000	2,308	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			96.00000	101	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,292.00000	2,261	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			99.00000	105	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,245.00000	2,214	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			120.00000	127	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,966.00000	1,937	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			142.00000	150	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,738.00000	1,710	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			109.00000	116	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,105.00000	2,075	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			106.00000	112	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,152.00000	2,121	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			152.00000	161	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,648.00000	1,620	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			169.00000	179	29.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,515.00000	1,488	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		147.00000	155	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,693.00000	1,665	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		113.00000	119	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,059.00000	2,029	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		109.00000	116	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,105.00000	2,075	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		93.00000	98	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,339.00000	2,308	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		113.00000	119	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,059.00000	2,029	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		133.00000	140	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,829.00000	1,800	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		142.00000	150	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,738.00000	1,710	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		164.00000	172	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,559.00000	1,532	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		59.00000	74	33.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,755.00000	2,734	33.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		217.00000	231	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,213.00000	1,190	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		202.00000	214	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,298.00000	1,274	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		188.00000	199	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,384.00000	1,358	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		124.00000	131	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,920.00000	1,891	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		225.00000	239	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,171.00000	1,148	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		209.00000	222	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,255.00000	1,232	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		233.00000	248	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,129.00000	1,107	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		152.00000	161	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,648.00000	1,620	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		89.00000	95	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,385.00000	2,354	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		80.00000	89	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,476.00000	2,449	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		147.00000	155	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,693.00000	1,665	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		76.00000	86	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,522.00000	2,496	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		69.00000	81	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,615.00000	2,591	32.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Call			96.00000	101	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,292.00000	2,261	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			76.00000	86	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,522.00000	2,496	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			62.00000	76	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,708.00000	2,686	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			89.00000	95	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,385.00000	2,354	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			73.00000	84	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,569.00000	2,543	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			158.00000	166	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,604.00000	1,576	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			73.00000	84	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,569.00000	2,543	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			66.00000	79	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,662.00000	2,638	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			106.00000	112	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,152.00000	2,121	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			69.00000	81	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,615.00000	2,591	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			56.00000	72	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,802.00000	2,781	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			303.00000	321	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			849.00000	830	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			242.00000	257	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,088.00000	1,066	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			225.00000	239	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,171.00000	1,148	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			315.00000	333	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			811.00000	793	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			251.00000	266	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,047.00000	1,026	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			281.00000	297	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			927.00000	907	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			242.00000	257	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,088.00000	1,066	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			182.00000	192	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,428.00000	1,401	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			169.00000	179	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,515.00000	1,488	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			292.00000	309	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			888.00000	868	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			217.00000	231	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,213.00000	1,190	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			400.00000	422	24.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.80	Put			596.00000	581	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			417.00000	439	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			563.00000	548	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			328.00000	346	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			774.00000	756	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			341.00000	360	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			737.00000	719	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			315.00000	333	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			811.00000	793	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,204.00000	5,241	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,704.00000	3,741	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,212.00000	2,248	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			8.00000	8	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			858.00000	890	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			154.00000	150	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			19.00000	38	35.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,814.00000	3,797	35.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			3.00000	10	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,299.00000	5,270	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	2	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,796.00000	6,762	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,404.00000	5,441	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,904.00000	3,941	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,408.00000	2,445	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			4.00000	4	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			1,009.00000	1,043	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			105.00000	102	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			23.00000	43	35.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,619.00000	3,602	35.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			4.00000	12	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,100.00000	5,072	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	3	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,597.00000	6,562	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,454.00000	5,491	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,954.00000	3,991	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,458.00000	2,494	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			4.00000	3	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			1,049.00000	1,083	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			95.00000	92	21.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.15	Call		24.00000	44	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put		3,570.00000	3,553	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call		4.00000	13	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put		5,050.00000	5,022	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call		1.00000	3	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put		6,547.00000	6,513	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		536.00000	563	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		382.00000	372	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		384.00000	405	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		630.00000	615	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		355.00000	374	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		701.00000	684	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		261.00000	276	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,006.00000	985	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,724.00000	1,759	22.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		20.00000	19	22.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		1,258.00000	1,293	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		54.00000	52	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		560.00000	587	22.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		356.00000	346	22.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,920.00000	1,956	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		16.00000	15	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		1,437.00000	1,472	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		32.00000	31	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		663.00000	693	22.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		259.00000	252	22.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,969.00000	2,005	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		15.00000	14	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		1,482.00000	1,518	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		28.00000	27	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		692.00000	721	22.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		237.00000	231	22.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		0.00000	2,054	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		0.00000	13	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		0.00000	1,564	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		0.00000	24	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		0.00000	1,123	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	83	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		0.00000	751	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	211	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.76880	8.73050		23.79	263,064.00	30	1,362.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		624.00000	648	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		644.00000	629	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		644.00000	668	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		613.00000	600	23.66	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	8.65	Call			665.00000	690	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			584.00000	571	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			407.00000	424	26.16	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,176.00000	1,155	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			606.00000	629	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			675.00000	660	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			588.00000	611	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			707.00000	692	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			538.00000	560	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			808.00000	791	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			494.00000	514	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			913.00000	895	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			454.00000	472	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,023.00000	1,004	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			429.00000	447	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,099.00000	1,078	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			418.00000	435	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,137.00000	1,116	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			454.00000	472	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,023.00000	1,004	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			396.00000	412	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,215.00000	1,194	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			480.00000	500	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			949.00000	931	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			418.00000	435	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,137.00000	1,116	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			347.00000	362	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,417.00000	1,393	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			330.00000	344	27.43	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,500.00000	1,476	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			292.00000	305	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,712.00000	1,686	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			314.00000	328	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,584.00000	1,559	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			339.00000	353	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,458.00000	1,434	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			339.00000	353	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,458.00000	1,434	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			307.00000	320	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,626.00000	1,601	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			111.00000	115	33.32	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,680.00000	3,647	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			265.00000	276	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,885.00000	1,858	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			252.00000	263	29.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,972.00000	1,944	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		246.00000	256	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,015.00000	1,988	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		234.00000	244	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,103.00000	2,075	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		213.00000	222	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,282.00000	2,253	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		189.00000	198	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,509.00000	2,479	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		194.00000	202	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,463.00000	2,433	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		203.00000	212	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,372.00000	2,343	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		272.00000	284	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,841.00000	1,815	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		258.00000	270	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,928.00000	1,901	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		228.00000	238	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,148.00000	2,119	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		218.00000	227	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,237.00000	2,208	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		213.00000	222	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,282.00000	2,253	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		286.00000	298	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,755.00000	1,729	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		299.00000	312	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,669.00000	1,643	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		240.00000	250	29.29	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,059.00000	2,031	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		223.00000	233	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,192.00000	2,164	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		299.00000	312	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,669.00000	1,643	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		81.00000	84	34.38	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,350.00000	4,316	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		181.00000	189	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,601.00000	2,570	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		185.00000	193	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,555.00000	2,524	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		169.00000	177	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,739.00000	2,708	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		177.00000	185	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,647.00000	2,616	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		111.00000	115	33.32	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,680.00000	3,647	33.32	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.60	Call			148.00000	155	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,018.00000	2,986	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			155.00000	161	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,924.00000	2,893	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			125.00000	131	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,395.00000	3,362	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			106.00000	110	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,775.00000	3,741	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			88.00000	92	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,158.00000	4,123	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			74.00000	78	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,543.00000	4,509	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			130.00000	136	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,300.00000	3,267	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			92.00000	96	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,062.00000	4,027	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			77.00000	81	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,447.00000	4,412	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			730.00000	757	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			500.00000	488	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			508.00000	529	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			878.00000	860	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			366.00000	381	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,335.00000	1,312	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			120.00000	125	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,490.00000	3,457	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			71.00000	74	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,640.00000	4,606	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			778.00000	805	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			447.00000	437	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			385.00000	402	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,255.00000	1,233	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			286.00000	298	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,755.00000	1,729	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			162.00000	169	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,831.00000	2,800	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			96.00000	101	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,966.00000	3,932	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			606.00000	629	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			675.00000	660	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			136.00000	142	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,205.00000	3,173	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			63.00000	66	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,932.00000	4,897	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			571.00000	593	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Put			740.00000	724	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			101.00000	105	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,870.00000	3,837	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			77.00000	81	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,447.00000	4,412	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			60.00000	63	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,030.00000	4,994	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			644.00000	668	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			613.00000	600	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			142.00000	148	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,111.00000	3,079	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			84.00000	88	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,254.00000	4,219	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			65.00000	68	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,835.00000	4,800	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			686.00000	711	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			555.00000	543	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			115.00000	121	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,585.00000	3,552	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			88.00000	92	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,158.00000	4,123	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			68.00000	71	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,738.00000	4,703	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			441.00000	460	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,061.00000	1,041	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			322.00000	336	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,542.00000	1,517	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			139.00000	145	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,158.00000	3,126	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			108.00000	113	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,728.00000	3,694	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			82.00000	86	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,302.00000	4,267	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			64.00000	67	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,884.00000	4,848	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			882.00000	911	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			351.00000	343	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			136.00000	142	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,205.00000	3,173	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			938.00000	969	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			308.00000	300	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			968.00000	999	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			287.00000	280	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			467.00000	486	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			986.00000	967	25.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.05	Call			189.00000	198	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,509.00000	2,479	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			145.00000	151	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,064.00000	3,032	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			113.00000	118	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,633.00000	3,599	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			86.00000	90	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,206.00000	4,171	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,061.00000	1,094	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			230.00000	225	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			508.00000	529	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			878.00000	860	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			120.00000	125	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,490.00000	3,457	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,029.00000	1,061	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			248.00000	242	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			708.00000	734	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			527.00000	515	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			356.00000	371	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,376.00000	1,353	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			198.00000	207	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,418.00000	2,388	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			151.00000	158	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,971.00000	2,939	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			118.00000	123	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,537.00000	3,504	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			72.00000	76	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,592.00000	4,557	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,198.00000	1,233	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			168.00000	164	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			828.00000	857	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			398.00000	388	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			169.00000	177	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,739.00000	2,708	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,236.00000	1,271	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			156.00000	152	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			854.00000	884	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			374.00000	365	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			588.00000	611	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			707.00000	692	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			173.00000	181	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,693.00000	2,662	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			133.00000	139	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,253.00000	3,220	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,275.00000	1,310	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 14/12/2009 Currency Future	7.60	Put			144.00000	141	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			998.00000	1,030	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			267.00000	261	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			480.00000	500	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			949.00000	931	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			803.00000	831	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			422.00000	412	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			554.00000	576	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			774.00000	757	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			166.00000	173	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,785.00000	2,754	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			128.00000	133	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,347.00000	3,314	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			98.00000	103	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,918.00000	3,884	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			59.00000	62	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,079.00000	5,043	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			571.00000	593	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			740.00000	724	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			130.00000	136	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,300.00000	3,267	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			56.00000	58	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,225.00000	5,190	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			58.00000	61	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,127.00000	5,092	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			133.00000	139	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,253.00000	3,220	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			103.00000	108	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,823.00000	3,789	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			61.00000	64	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,981.00000	4,946	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			54.00000	56	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,323.00000	5,288	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			909.00000	940	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			329.00000	321	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			828.00000	857	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			398.00000	388	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			882.00000	911	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			351.00000	343	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,198.00000	1,233	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			168.00000	164	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			968.00000	999	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			287.00000	280	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			754.00000	781	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			473.00000	462	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Call			145.00000	151	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,064.00000	3,032	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			86.00000	90	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,206.00000	4,171	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			53.00000	55	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,372.00000	5,336	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,093.00000	1,127	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			213.00000	208	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			67.00000	70	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,786.00000	4,751	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,161.00000	1,195	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			181.00000	176	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			69.00000	73	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,689.00000	4,654	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,435.00000	1,471	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			104.00000	102	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,560.00000	1,597	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			80.00000	78	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			665.00000	690	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			584.00000	571	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			240.00000	250	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,059.00000	2,031	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			94.00000	98	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,014.00000	3,980	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			79.00000	83	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,398.00000	4,364	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,603.00000	1,640	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			73.00000	71	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			686.00000	711	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			555.00000	543	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,314.00000	1,349	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			133.00000	130	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			554.00000	576	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			774.00000	757	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			208.00000	217	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,327.00000	2,298	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			151.00000	158	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,971.00000	2,939	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			69.00000	73	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,689.00000	4,654	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,518.00000	1,554	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			87.00000	86	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,870.00000	1,908	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			40.00000	39	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,198.00000	1,233	21.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.70	Put			168.00000	164	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,916.00000	1,954	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			36.00000	35	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			292.00000	305	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,712.00000	1,686	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,825.00000	1,862	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			44.00000	43	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,161.00000	1,195	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			181.00000	176	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			803.00000	831	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			422.00000	412	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			279.00000	291	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,799.00000	1,772	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			108.00000	113	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,728.00000	3,694	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,825.00000	1,862	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			44.00000	43	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,962.00000	2,000	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			32.00000	31	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			5,181.00000	5,219	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,686.00000	3,724	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			5.00000	5	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			2,204.00000	2,242	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			24.00000	24	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			29.00000	31	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			6,849.00000	6,812	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,431.00000	5,469	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,934.00000	3,973	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			4.00000	4	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,450.00000	2,488	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			19.00000	19	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			1,127.00000	1,161	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			196.00000	192	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			34.00000	35	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,603.00000	6,567	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,476.00000	1,512	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			95.00000	93	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,029.00000	1,061	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			248.00000	242	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			708.00000	734	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			527.00000	515	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			94.00000	98	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,014.00000	3,980	33.85	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	5.00	Call		3,735.00000	3,774	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	5	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,745.00000	2,783	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		15.00000	14	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,780.00000	1,817	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		49.00000	48	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,943.00000	2,981	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		12.00000	12	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		43.00000	45	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		5,913.00000	5,876	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		36.00000	38	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,455.00000	6,419	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		0.00000	4,022	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	4	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		0.00000	3,030	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		0.00000	11	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		0.00000	2,047	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		0.00000	28	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		0.00000	36	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		0.00000	6,518	37.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.89580	8.85510		23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		765.00000	791	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		760.00000	745	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		804.00000	830	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		699.00000	684	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		747.00000	772	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		792.00000	776	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		729.00000	754	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		824.00000	808	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		663.00000	686	24.48	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		958.00000	940	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		619.00000	640	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,063.00000	1,044	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		591.00000	611	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,136.00000	1,116	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		553.00000	572	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,247.00000	1,226	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		578.00000	598	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,173.00000	1,152	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		529.00000	547	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,324.00000	1,301	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		529.00000	547	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,324.00000	1,301	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		300.00000	311	29.15	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,495.00000	2,465	29.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.50	Call			254.00000	263	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,898.00000	2,867	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			541.00000	559	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,285.00000	1,264	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			475.00000	492	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,520.00000	1,496	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			447.00000	463	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,642.00000	1,617	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			405.00000	419	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,850.00000	1,823	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			438.00000	453	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,683.00000	1,658	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			466.00000	482	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,560.00000	1,536	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			466.00000	482	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,560.00000	1,536	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			429.00000	444	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,724.00000	1,699	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			190.00000	197	31.47	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,635.00000	3,601	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			485.00000	502	26.34	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,480.00000	1,457	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			429.00000	444	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,724.00000	1,699	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			373.00000	386	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,018.00000	1,990	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			365.00000	378	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,060.00000	2,032	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			381.00000	394	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,976.00000	1,948	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			358.00000	371	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,103.00000	2,075	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			337.00000	349	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,232.00000	2,203	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			306.00000	317	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,451.00000	2,421	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			279.00000	288	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,673.00000	2,643	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			284.00000	294	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,629.00000	2,598	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			294.00000	305	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,539.00000	2,509	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			289.00000	299	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,584.00000	2,553	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			324.00000	336	28.72	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,319.00000	2,290	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			330.00000	342	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,275.00000	2,246	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			312.00000	323	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,407.00000	2,377	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			300.00000	311	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,495.00000	2,465	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			318.00000	329	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,363.00000	2,333	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			344.00000	356	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,189.00000	2,160	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			358.00000	371	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,103.00000	2,075	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			330.00000	342	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,275.00000	2,246	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			274.00000	283	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,718.00000	2,687	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			259.00000	269	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,844.00000	2,813	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			269.00000	278	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,764.00000	2,732	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			269.00000	278	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,764.00000	2,732	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			263.00000	273	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,808.00000	2,777	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			240.00000	248	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,034.00000	3,002	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			258.00000	268	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,853.00000	2,822	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			231.00000	239	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,126.00000	3,093	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			249.00000	258	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,944.00000	2,912	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			244.00000	253	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,989.00000	2,957	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			506.00000	524	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,401.00000	1,378	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			447.00000	463	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,642.00000	1,617	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			413.00000	427	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,808.00000	1,781	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			397.00000	411	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,892.00000	1,865	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			174.00000	180	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,869.00000	3,835	31.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.50	Call			565.00000	585	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,210.00000	1,189	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			244.00000	253	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,989.00000	2,957	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			113.00000	117	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,958.00000	4,921	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			605.00000	625	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,099.00000	1,080	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			324.00000	336	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,319.00000	2,290	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			122.00000	126	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,816.00000	4,780	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			633.00000	655	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,028.00000	1,009	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			128.00000	132	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,723.00000	4,686	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			648.00000	670	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			993.00000	974	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			294.00000	305	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,539.00000	2,509	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			131.00000	136	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,676.00000	4,640	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			679.00000	702	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			924.00000	906	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			136.00000	141	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,581.00000	4,545	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			223.00000	230	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,217.00000	3,185	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			100.00000	103	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,194.00000	5,157	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			518.00000	536	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,362.00000	1,340	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			235.00000	244	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,080.00000	3,048	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			227.00000	235	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,172.00000	3,139	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			102.00000	106	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,147.00000	5,110	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			223.00000	230	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,217.00000	3,185	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			215.00000	222	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,310.00000	3,276	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			207.00000	215	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,402.00000	3,369	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			90.00000	93	33.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,385.00000	5,348	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		496.00000	513	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,441.00000	1,417	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		274.00000	283	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,718.00000	2,687	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		227.00000	235	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,172.00000	3,139	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		219.00000	226	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,263.00000	3,231	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		97.00000	101	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,242.00000	5,205	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		107.00000	111	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,052.00000	5,015	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		619.00000	640	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,063.00000	1,044	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		125.00000	129	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		4,770.00000	4,733	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		784.00000	810	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		729.00000	714	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		141.00000	146	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,486.00000	4,450	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		729.00000	754	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		824.00000	808	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		351.00000	363	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,146.00000	2,117	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		289.00000	299	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,584.00000	2,553	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		134.00000	139	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,629.00000	4,593	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		318.00000	329	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,363.00000	2,333	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		263.00000	273	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,808.00000	2,777	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		119.00000	123	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		4,863.00000	4,827	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		365.00000	378	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,060.00000	2,032	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		351.00000	363	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,146.00000	2,117	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		138.00000	143	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,533.00000	4,497	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		712.00000	736	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		857.00000	840	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		116.00000	120	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,911.00000	4,874	33.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.15	Call			143.00000	148	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,438.00000	4,402	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			866.00000	893	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			610.00000	597	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			389.00000	402	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,934.00000	1,907	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			150.00000	155	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,295.00000	4,259	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			887.00000	915	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			582.00000	570	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			397.00000	411	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,892.00000	1,865	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			152.00000	158	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,247.00000	4,212	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			933.00000	962	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			528.00000	516	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			157.00000	163	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,152.00000	4,117	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			910.00000	938	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			555.00000	543	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			421.00000	436	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,766.00000	1,740	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			405.00000	419	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,850.00000	1,823	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			155.00000	160	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,200.00000	4,164	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,113.00000	1,145	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			358.00000	350	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			456.00000	472	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,601.00000	1,576	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			177.00000	184	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,822.00000	3,788	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,085.00000	1,117	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			380.00000	371	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,171.00000	1,204	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			316.00000	308	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			496.00000	513	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,441.00000	1,417	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			184.00000	190	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,728.00000	3,694	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,201.00000	1,234	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			296.00000	289	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			187.00000	193	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,682.00000	3,648	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,006.00000	1,036	22.25	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	8.30	Put		451.00000	441	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		438.00000	453	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,683.00000	1,658	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		421.00000	436	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,766.00000	1,740	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		166.00000	171	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,010.00000	3,976	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		1,141.00000	1,174	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		336.00000	328	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		485.00000	502	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,480.00000	1,457	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		180.00000	187	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		3,775.00000	3,741	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		1,231.00000	1,266	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		276.00000	270	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		518.00000	536	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,362.00000	1,340	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		1,409.00000	1,444	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		203.00000	198	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		578.00000	598	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,173.00000	1,152	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		187.00000	193	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,682.00000	3,648	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		1,446.00000	1,482	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		191.00000	186	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		1,485.00000	1,521	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		180.00000	175	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		605.00000	625	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,099.00000	1,080	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		193.00000	200	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		3,588.00000	3,554	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		1,523.00000	1,560	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		168.00000	164	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		5,205.00000	5,246	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,718.00000	3,758	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		13.00000	12	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		2,258.00000	2,297	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		53.00000	51	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		168.00000	174	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		3,963.00000	3,928	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		42.00000	44	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		6,837.00000	6,798	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		5,455.00000	5,496	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	30.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,965.00000	4,006	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			10.00000	10	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,496.00000	2,535	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			40.00000	39	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			48.00000	50	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,593.00000	6,554	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,684.00000	1,721	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			129.00000	125	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			679.00000	702	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			924.00000	906	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			648.00000	670	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			993.00000	974	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			541.00000	559	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,285.00000	1,264	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			211.00000	218	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,356.00000	3,323	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,767.00000	3,808	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			12.00000	12	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,784.00000	2,824	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			29.00000	28	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,851.00000	1,889	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			96.00000	94	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			204.00000	211	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,448.00000	3,415	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			145.00000	150	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,390.00000	4,354	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,916.00000	3,956	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			11.00000	10	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,930.00000	2,970	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			25.00000	24	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,981.00000	2,020	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			76.00000	74	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,978.00000	3,018	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			23.00000	23	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			2,025.00000	2,064	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			70.00000	68	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			0.00000	4,055	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			0.00000	9	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			0.00000	3,067	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			0.00000	21	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			0.00000	2,109	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			0.00000	63	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			0.00000	1,297	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			0.00000	252	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.01700		8.96400		23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.95	Call			887.00000	919	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			873.00000	852	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			869.00000	900	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			905.00000	883	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			924.00000	957	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			810.00000	790	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			851.00000	882	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			937.00000	915	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			800.00000	830	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,036.00000	1,013	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			739.00000	766	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,175.00000	1,149	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			710.00000	737	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,246.00000	1,220	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			670.00000	695	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,356.00000	1,328	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			696.00000	722	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,282.00000	1,255	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			645.00000	669	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,431.00000	1,402	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			683.00000	709	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,319.00000	1,292	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			310.00000	320	29.59	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,246.00000	3,203	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			817.00000	847	24.16	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,003.00000	980	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			657.00000	682	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,393.00000	1,365	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			588.00000	610	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,624.00000	1,593	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			557.00000	578	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,743.00000	1,711	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			511.00000	530	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,947.00000	1,913	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			547.00000	568	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,783.00000	1,751	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			577.00000	599	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,663.00000	1,632	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			286.00000	296	29.95	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,472.00000	3,429	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			739.00000	766	24.71	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,175.00000	1,149	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,326.00000	1,369	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			362.00000	352	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			633.00000	657	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,469.00000	1,440	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			610.00000	633	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,546.00000	1,516	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			567.00000	588	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,703.00000	1,671	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			529.00000	548	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,865.00000	1,831	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			264.00000	273	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,700.00000	3,656	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,298.00000	1,340	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			384.00000	373	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			621.00000	644	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,507.00000	1,477	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			599.00000	621	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,585.00000	1,554	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			538.00000	558	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,824.00000	1,791	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			520.00000	539	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,906.00000	1,872	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			260.00000	269	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,746.00000	3,702	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,216.00000	1,256	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			452.00000	439	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			610.00000	633	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,546.00000	1,516	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			529.00000	548	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,865.00000	1,831	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			493.00000	511	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,029.00000	1,994	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			248.00000	257	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,884.00000	3,840	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,140.00000	1,179	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			526.00000	512	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			577.00000	599	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,663.00000	1,632	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			520.00000	539	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,906.00000	1,872	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			502.00000	521	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,988.00000	1,954	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			485.00000	502	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,071.00000	2,035	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			468.00000	485	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,154.00000	2,118	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			237.00000	245	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,023.00000	3,978	30.78	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 14/06/2010 Currency Future	8.15	Call			1,242.00000	1,284	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			428.00000	417	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			621.00000	644	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,507.00000	1,477	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			252.00000	261	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,838.00000	3,794	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,494.00000	1,539	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			280.00000	272	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			724.00000	751	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,210.00000	1,184	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			599.00000	621	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,585.00000	1,554	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,530.00000	1,575	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			266.00000	258	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			633.00000	657	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,469.00000	1,440	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			281.00000	291	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,517.00000	3,474	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,567.00000	1,612	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			253.00000	245	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			753.00000	781	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,139.00000	1,114	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			724.00000	751	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,210.00000	1,184	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			277.00000	286	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,563.00000	3,519	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,603.00000	1,649	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			239.00000	232	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			769.00000	797	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,105.00000	1,080	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,215.00000	5,268	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,734.00000	3,786	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			20.00000	19	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,301.00000	2,351	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			87.00000	84	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,190.00000	1,230	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			476.00000	463	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			383.00000	397	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,669.00000	2,630	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			137.00000	141	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,423.00000	5,374	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			72.00000	74	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,858.00000	6,807	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,464.00000	5,517	28.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,980.00000	4,033	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		16.00000	16	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,529.00000	2,580	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		65.00000	63	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		416.00000	431	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,452.00000	2,414	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		256.00000	265	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		3,792.00000	3,748	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		153.00000	157	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,189.00000	5,140	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		80.00000	82	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,616.00000	6,565	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,795.00000	1,842	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		181.00000	175	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		784.00000	813	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,070.00000	1,046	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		696.00000	722	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,282.00000	1,255	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		315.00000	326	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,201.00000	3,159	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,783.00000	3,835	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		19.00000	18	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,808.00000	2,860	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		44.00000	43	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,915.00000	1,963	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		151.00000	146	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		389.00000	403	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,625.00000	2,586	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		207.00000	214	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,443.00000	4,397	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,998.00000	3,050	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		34.00000	33	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		2,081.00000	2,130	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		117.00000	113	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		300.00000	310	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,336.00000	3,293	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		220.00000	227	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,256.00000	4,210	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		371.00000	385	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,757.00000	2,718	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		268.00000	278	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,654.00000	3,611	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		199.00000	205	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,585.00000	4,538	31.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.95	Call			0.00000	4,082	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			0.00000	15	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			0.00000	3,097	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			0.00000	30	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			0.00000	2,172	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			0.00000	105	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			0.00000	1,399	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			0.00000	332	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			0.00000	373	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			0.00000	2,806	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			0.00000	199	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			0.00000	4,632	31.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			12.96480		12.78610		21.13	1,361,304.00	105	19,198.00
£ / R On 12/06/2009 Currency Future	12.80	Call			304.00000	401	20.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put			318.00000	237	20.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call			325.00000	429	20.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put			289.00000	214	20.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call			347.00000	457	20.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put			261.00000	192	20.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call			426.00000	555	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put			190.00000	140	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			372.00000	488	20.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			236.00000	173	20.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			284.00000	376	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			348.00000	261	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call			206.00000	270	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put			520.00000	405	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call			182.00000	238	22.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put			596.00000	473	22.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			143.00000	185	23.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			757.00000	620	23.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			152.00000	197	23.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			715.00000	582	23.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			135.00000	174	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			798.00000	659	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			61.00000	80	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			1,175.00000	1,015	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			107.00000	138	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			921.00000	773	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			98.00000	127	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			961.00000	812	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			89.00000	116	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			1,003.00000	851	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			67.00000	88	24.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.85	Put			1,131.00000	973	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			45.00000	60	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,309.00000	1,145	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			55.00000	73	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			1,219.00000	1,058	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			61.00000	80	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			1,175.00000	1,015	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			50.00000	66	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			1,264.00000	1,101	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			37.00000	49	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,401.00000	1,234	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			33.00000	44	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,447.00000	1,279	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			30.00000	40	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,494.00000	1,325	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			27.00000	36	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,541.00000	1,371	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			41.00000	54	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,355.00000	1,189	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			12.00000	16	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,876.00000	1,701	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			7.00000	9	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,120.00000	1,944	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2.00000	2	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,616.00000	2,438	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			4.00000	5	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,318.00000	2,140	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			5.00000	7	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			2,219.00000	2,042	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			4.00000	6	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,268.00000	2,091	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			7.00000	9	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,120.00000	1,944	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			22.00000	29	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,635.00000	1,464	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			15.00000	20	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,779.00000	1,606	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			11.00000	14	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,925.00000	1,750	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			8.00000	11	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			2,022.00000	1,846	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			7.00000	10	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,071.00000	1,895	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			6.00000	8	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			2,170.00000	1,993	24.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.65	Call			12.00000	16	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,876.00000	1,701	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			10.00000	13	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,973.00000	1,798	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			14.00000	18	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,828.00000	1,653	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			14.00000	18	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,828.00000	1,653	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			17.00000	23	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,731.00000	1,558	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			24.00000	32	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,588.00000	1,417	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			19.00000	26	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,683.00000	1,511	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2.00000	3	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,566.00000	2,388	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3.00000	5	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,367.00000	2,190	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2.00000	3	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,566.00000	2,388	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			4.00000	6	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,268.00000	2,091	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2.00000	2	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,665.00000	2,487	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			3.00000	4	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,467.00000	2,289	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			37.00000	49	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,401.00000	1,234	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			7.00000	10	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,071.00000	1,895	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			3.00000	4	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,417.00000	2,239	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	2	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,765.00000	2,587	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	1	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,114.00000	2,936	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,364.00000	3,185	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	1	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			3,064.00000	2,886	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	1	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,865.00000	2,686	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1.00000	1	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,915.00000	2,736	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1.00000	1	24.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.60	Put		2,815.00000	2,637	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		1.00000	1	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		2,965.00000	2,786	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		1.00000	1	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		2,815.00000	2,637	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		3,564.00000	3,385	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		3,214.00000	3,036	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		3,314.00000	3,135	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		3,714.00000	3,535	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		3,414.00000	3,235	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		3,614.00000	3,435	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		3,814.00000	3,635	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		3,914.00000	3,735	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		3,964.00000	3,785	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		3,664.00000	3,485	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		3,464.00000	3,285	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		4,014.00000	3,835	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		4,364.00000	4,185	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		4,264.00000	4,085	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		4,714.00000	4,535	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		5,014.00000	4,835	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		5,614.00000	5,435	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		6,214.00000	6,035	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		6,364.00000	6,185	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		6,014.00000	5,835	24.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,564.00000	5,385	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,464.00000	5,285	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,964.00000	5,785	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,464.00000	4,285	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,514.00000	3,335	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			3,014.00000	2,836	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			4.00000	5	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,318.00000	2,140	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2.00000	3	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,516.00000	2,338	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2.00000	2	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,616.00000	2,438	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1.00000	2	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,715.00000	2,537	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			8.00000	11	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			2,022.00000	1,846	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2.00000	3	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,516.00000	2,338	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3.00000	5	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,367.00000	2,190	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	2	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,765.00000	2,587	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			3,014.00000	2,836	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	1	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,114.00000	2,936	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	1	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,865.00000	2,686	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,414.00000	3,235	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	1	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,114.00000	2,936	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,314.00000	3,135	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			3,164.00000	2,986	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			3,264.00000	3,086	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.40	Put		3,614.00000	3,435	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		3,214.00000	3,036	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		3,514.00000	3,335	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		3,814.00000	3,635	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		4,014.00000	3,835	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		3,914.00000	3,735	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		4,114.00000	3,935	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		4,214.00000	4,035	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		4,114.00000	3,935	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		4,314.00000	4,135	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		3,764.00000	3,585	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,864.00000	3,685	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		4,064.00000	3,885	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put		4,164.00000	3,985	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		3,364.00000	3,185	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		3,564.00000	3,385	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		4,064.00000	3,885	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		4,564.00000	4,385	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put		4,664.00000	4,485	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		4,764.00000	4,585	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put		4,864.00000	4,685	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		5,664.00000	5,485	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call		0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put		5,764.00000	5,585	24.14	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,864.00000	5,685	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			6,064.00000	5,885	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			6,164.00000	5,985	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,264.00000	6,085	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			5,064.00000	4,885	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,164.00000	4,985	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			5,264.00000	5,085	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,364.00000	5,185	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,164.00000	4,985	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,364.00000	5,185	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,664.00000	5,485	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,864.00000	5,685	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,714.00000	5,535	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,814.00000	5,635	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,914.00000	5,735	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,114.00000	5,935	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			6,314.00000	6,135	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,414.00000	6,235	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			6,064.00000	5,885	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,264.00000	6,085	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,464.00000	6,285	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,564.00000	6,385	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	24.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.45	Put			6,664.00000	6,485	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,764.00000	6,585	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,114.00000	5,935	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,514.00000	6,335	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,614.00000	6,435	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,614.00000	4,435	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,814.00000	4,635	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,914.00000	4,735	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			5,114.00000	4,935	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			5,214.00000	5,035	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			5,314.00000	5,135	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,414.00000	5,235	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,314.00000	4,135	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,414.00000	4,235	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,514.00000	4,335	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,614.00000	4,435	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			5,114.00000	4,935	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,864.00000	3,685	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,364.00000	4,185	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,264.00000	4,085	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,564.00000	4,385	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,764.00000	4,585	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,664.00000	3,485	24.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	1	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			3,064.00000	2,886	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			15.00000	20	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,779.00000	1,606	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			81.00000	106	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			1,045.00000	891	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			45.00000	60	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,309.00000	1,145	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			74.00000	97	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			1,088.00000	932	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			22.00000	29	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,635.00000	1,464	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			127.00000	163	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			841.00000	699	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			74.00000	97	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			1,088.00000	932	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			67.00000	88	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			1,131.00000	973	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			24.00000	32	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,588.00000	1,417	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			27.00000	36	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,541.00000	1,371	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			116.00000	150	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			880.00000	736	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			98.00000	127	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			961.00000	812	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			116.00000	150	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			880.00000	736	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			161.00000	210	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			675.00000	545	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			143.00000	185	23.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			757.00000	620	23.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			171.00000	223	22.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			635.00000	509	22.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			4,886.00000	5,065	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,386.00000	3,565	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			1,887.00000	2,065	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			1.00000	0	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			521.00000	665	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			135.00000	100	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,614.00000	5,435	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	24.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.90	Put		7,114.00000	6,935	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call		5,336.00000	5,515	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put		0.00000	0	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call		3,836.00000	4,015	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put		0.00000	0	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call		2,336.00000	2,515	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put		0.00000	0	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		877.00000	1,044	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		41.00000	29	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		5,586.00000	5,765	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,086.00000	4,265	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,586.00000	2,765	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,104.00000	1,278	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		18.00000	13	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		266.00000	351	21.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		380.00000	286	21.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		234.00000	308	21.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		448.00000	343	21.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		488.00000	627	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		152.00000	112	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		249.00000	329	21.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		413.00000	314	21.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		219.00000	288	21.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		483.00000	374	21.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		193.00000	253	22.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		557.00000	439	22.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		593.00000	743	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		107.00000	78	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		521.00000	665	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		135.00000	100	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		456.00000	590	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		170.00000	125	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		398.00000	521	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		212.00000	156	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		266.00000	351	21.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		380.00000	286	21.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		630.00000	784	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		94.00000	69	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		556.00000	703	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		120.00000	89	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		0.00000	521	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		0.00000	156	20.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.10	Call		0.00000	270	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		0.00000	405	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.17400	12.99130		21.45	0.00	0	3,509.00
£ / R On 14/09/2009 Currency Future	13.00	Call		648.00000	737	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		657.00000	563	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		668.00000	760	21.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		627.00000	536	21.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		689.00000	783	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		597.00000	509	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		752.00000	858	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		510.00000	434	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		709.00000	807	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		567.00000	483	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		629.00000	716	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		687.00000	592	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		542.00000	616	21.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		851.00000	742	21.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		512.00000	580	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		921.00000	806	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		458.00000	516	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		1,066.00000	942	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		471.00000	531	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		1,029.00000	907	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		445.00000	501	22.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		1,104.00000	977	22.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		318.00000	359	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,426.00000	1,285	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		402.00000	452	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		1,210.00000	1,078	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		372.00000	419	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,281.00000	1,145	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		386.00000	435	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		1,245.00000	1,111	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		372.00000	419	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,281.00000	1,145	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		331.00000	373	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,389.00000	1,249	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		281.00000	318	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,540.00000	1,394	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		293.00000	331	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,502.00000	1,357	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		318.00000	359	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,426.00000	1,285	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		259.00000	293	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,618.00000	1,469	22.97	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 14/09/2009 Currency Future	14.45	Call			238.00000	270	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,697.00000	1,546	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			229.00000	259	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,737.00000	1,585	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			270.00000	306	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,579.00000	1,432	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			169.00000	192	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,028.00000	1,868	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			135.00000	153	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,244.00000	2,079	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			84.00000	96	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,693.00000	2,522	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			107.00000	122	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,466.00000	2,298	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			117.00000	133	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,376.00000	2,209	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			129.00000	146	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,288.00000	2,122	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			169.00000	192	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,028.00000	1,868	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			210.00000	238	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,819.00000	1,664	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			184.00000	209	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,943.00000	1,785	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			135.00000	153	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,244.00000	2,079	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			148.00000	168	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,156.00000	1,994	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			162.00000	183	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,070.00000	1,909	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			141.00000	160	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,200.00000	2,036	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			154.00000	175	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,113.00000	1,951	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			176.00000	200	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,985.00000	1,826	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			162.00000	183	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,070.00000	1,909	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			112.00000	127	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,421.00000	2,253	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			123.00000	140	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,332.00000	2,166	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			193.00000	218	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,901.00000	1,744	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			107.00000	122	22.97	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 14/09/2009 Currency Future	15.35	Put			2,466.00000	2,298	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			84.00000	96	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,693.00000	2,522	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			97.00000	111	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,556.00000	2,387	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			80.00000	91	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,739.00000	2,567	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			76.00000	87	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,785.00000	2,613	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			93.00000	105	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,601.00000	2,431	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			249.00000	282	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,657.00000	1,508	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			69.00000	79	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,878.00000	2,705	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			201.00000	228	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,860.00000	1,704	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			176.00000	200	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,985.00000	1,826	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			102.00000	116	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,511.00000	2,342	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			270.00000	306	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,579.00000	1,432	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			344.00000	388	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,353.00000	1,214	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			358.00000	403	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,316.00000	1,179	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			305.00000	345	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,464.00000	1,321	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			219.00000	248	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,778.00000	1,624	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			112.00000	127	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,421.00000	2,253	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			63.00000	71	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,972.00000	2,797	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			102.00000	116	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,511.00000	2,342	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			69.00000	79	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,878.00000	2,705	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			63.00000	71	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,972.00000	2,797	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			57.00000	64	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,066.00000	2,890	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			51.00000	58	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,160.00000	2,984	22.97	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 14/09/2009 Currency Future	15.05	Call			141.00000	160	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,200.00000	2,036	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			88.00000	100	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,647.00000	2,476	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			73.00000	83	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,832.00000	2,659	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			88.00000	100	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,647.00000	2,476	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			66.00000	75	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,925.00000	2,751	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			60.00000	68	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,018.00000	2,844	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			54.00000	61	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,113.00000	2,937	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			249.00000	282	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,657.00000	1,508	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			42.00000	47	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,351.00000	3,173	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			305.00000	345	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,464.00000	1,321	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			201.00000	228	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,860.00000	1,704	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			129.00000	146	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,288.00000	2,122	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			210.00000	238	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,819.00000	1,664	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			417.00000	469	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,176.00000	1,045	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			386.00000	435	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,245.00000	1,111	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			331.00000	373	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,389.00000	1,249	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			219.00000	248	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,778.00000	1,624	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			402.00000	452	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,210.00000	1,078	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			433.00000	487	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,142.00000	1,013	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			259.00000	293	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,618.00000	1,469	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			484.00000	547	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			993.00000	873	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			458.00000	516	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,066.00000	942	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			498.00000	563	22.31	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.45	Put		957.00000	839	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		4,891.00000	5,074	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	0	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,394.00000	3,576	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		2.00000	2	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		1,954.00000	2,122	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		62.00000	48	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		823.00000	941	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		432.00000	367	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		18.00000	20	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		4,126.00000	3,946	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		3.00000	3	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,612.00000	5,429	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		0.00000	0	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		7,109.00000	6,926	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,341.00000	5,524	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		3,842.00000	4,024	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		1.00000	0	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,369.00000	2,545	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		28.00000	21	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,110.00000	1,247	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		268.00000	223	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		29.00000	33	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,688.00000	3,509	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		5.00000	6	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		5,164.00000	4,982	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		1.00000	1	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,660.00000	6,477	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,591.00000	5,774	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,092.00000	4,274	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,608.00000	2,786	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		17.00000	12	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,290.00000	1,437	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		199.00000	163	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		38.00000	43	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,446.00000	3,269	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		7.00000	8	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,916.00000	4,734	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		1.00000	1	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,410.00000	6,227	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		610.00000	695	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		719.00000	621	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.20	Call		575.00000	654	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		784.00000	680	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		799.00000	912	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		457.00000	388	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		592.00000	674	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		751.00000	650	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		558.00000	634	21.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		817.00000	710	21.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		527.00000	598	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		886.00000	774	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		883.00000	1,005	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		391.00000	331	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		775.00000	884	20.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		483.00000	410	20.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		730.00000	832	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		538.00000	458	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		610.00000	695	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		719.00000	621	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		913.00000	1,038	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		372.00000	314	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		853.00000	973	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		411.00000	349	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		709.00000	807	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		567.00000	483	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.36640	13.17920		21.42	66,832.00	5	1,451.00
£ / R On 14/12/2009 Currency Future	13.20	Call		870.00000	953	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		891.00000	787	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		889.00000	974	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		860.00000	757	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		909.00000	995	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		830.00000	728	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		970.00000	1,061	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		740.00000	644	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		949.00000	1,038	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		770.00000	672	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		764.00000	836	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,085.00000	969	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		729.00000	796	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,149.00000	1,030	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		653.00000	714	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,274.00000	1,148	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		690.00000	754	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,211.00000	1,088	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		635.00000	695	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,306.00000	1,179	21.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.30	Call			491.00000	538	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,611.00000	1,472	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			584.00000	639	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,404.00000	1,273	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			567.00000	621	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,438.00000	1,305	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			567.00000	621	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,438.00000	1,305	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			551.00000	604	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,472.00000	1,337	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			505.00000	554	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,576.00000	1,438	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			449.00000	493	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,720.00000	1,576	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			476.00000	523	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,647.00000	1,506	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			462.00000	507	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,683.00000	1,541	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			436.00000	478	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,756.00000	1,612	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			341.00000	374	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,062.00000	1,908	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			352.00000	386	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,023.00000	1,870	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			410.00000	450	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,831.00000	1,684	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			386.00000	424	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,907.00000	1,757	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			363.00000	398	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,984.00000	1,832	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			320.00000	352	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,141.00000	1,985	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			300.00000	330	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,221.00000	2,064	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			282.00000	310	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,303.00000	2,143	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			217.00000	238	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,638.00000	2,472	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			551.00000	604	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,472.00000	1,337	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			520.00000	570	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,541.00000	1,404	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			617.00000	676	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,338.00000	1,209	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			410.00000	450	21.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Put			1,831.00000	1,684	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			535.00000	587	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,506.00000	1,370	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			423.00000	464	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,794.00000	1,648	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			398.00000	437	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,869.00000	1,720	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			374.00000	411	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,945.00000	1,795	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			291.00000	320	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,262.00000	2,103	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			635.00000	695	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,306.00000	1,179	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			600.00000	657	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,371.00000	1,241	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			535.00000	587	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,506.00000	1,370	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			423.00000	464	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,794.00000	1,648	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			330.00000	363	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,101.00000	1,947	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			398.00000	437	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,869.00000	1,720	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			310.00000	341	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,181.00000	2,024	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			617.00000	676	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,338.00000	1,209	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			462.00000	507	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,683.00000	1,541	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			341.00000	374	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,062.00000	1,908	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			709.00000	775	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,180.00000	1,059	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			671.00000	734	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,242.00000	1,118	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			476.00000	523	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,647.00000	1,506	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,880.00000	5,067	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,401.00000	3,582	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			22.00000	16	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,052.00000	2,205	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			173.00000	139	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,033.00000	1,134	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			654.00000	567	20.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.80	Call			190.00000	208	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,810.00000	2,642	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			65.00000	71	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,186.00000	4,004	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			20.00000	22	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,641.00000	5,455	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			6.00000	6	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,127.00000	6,940	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,329.00000	5,517	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,839.00000	4,023	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			10.00000	7	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,431.00000	2,596	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			102.00000	80	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,291.00000	1,410	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			462.00000	394	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			256.00000	281	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,427.00000	2,265	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			90.00000	99	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,761.00000	3,583	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			29.00000	31	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,200.00000	5,015	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			8.00000	9	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,679.00000	6,493	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,579.00000	5,766	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,085.00000	4,270	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	4	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,653.00000	2,823	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			74.00000	57	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,454.00000	1,583	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			375.00000	316	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			108.00000	119	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,529.00000	3,352	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			35.00000	38	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,956.00000	4,772	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			10.00000	11	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,431.00000	6,245	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			833.00000	913	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			954.00000	846	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			798.00000	873	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,019.00000	907	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			990.00000	1,084	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			711.00000	618	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			798.00000	873	21.69	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 14/12/2009 Currency Future	13.40	Put		1,019.00000	907	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		729.00000	796	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,149.00000	1,030	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,140.00000	1,250	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		561.00000	484	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,083.00000	1,189	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		604.00000	523	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		990.00000	1,084	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		711.00000	618	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		0.00000	1,160	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		0.00000	543	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	1,109	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		0.00000	592	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		0.00000	1,016	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		0.00000	700	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	933	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		0.00000	817	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		0.00000	893	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		0.00000	876	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		0.00000	854	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		0.00000	938	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	818	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		0.00000	1,001	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.73400	13.51790		21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,246.00000	1,327	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,228.00000	1,093	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,264.00000	1,347	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,196.00000	1,063	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,340.00000	1,432	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,072.00000	948	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,302.00000	1,389	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,134.00000	1,005	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,140.00000	1,212	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,422.00000	1,278	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,107.00000	1,176	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,490.00000	1,342	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,045.00000	1,108	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,627.00000	1,474	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,076.00000	1,142	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,558.00000	1,408	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,030.00000	1,092	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,662.00000	1,508	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		908.00000	958	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,991.00000	1,824	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		974.00000	1,030	22.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.35	Put		1,806.00000	1,646	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,283.00000	1,368	21.17	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,165.00000	1,034	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		441.00000	454	26.65	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,423.00000	4,220	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,091.00000	1,159	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,524.00000	1,375	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,767.00000	1,904	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		600.00000	520	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,510.00000	1,621	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		842.00000	737	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,124.00000	1,194	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,456.00000	1,310	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		745.00000	780	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,577.00000	2,396	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		583.00000	604	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,415.00000	3,220	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		457.00000	472	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,290.00000	4,088	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		349.00000	357	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,181.00000	4,973	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,798.00000	1,937	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		580.00000	503	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,533.00000	1,646	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		815.00000	712	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,321.00000	1,411	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		1,103.00000	977	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		987.00000	1,045	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,770.00000	1,611	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		755.00000	790	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,537.00000	2,356	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		590.00000	612	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,372.00000	3,178	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		463.00000	477	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,245.00000	4,043	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		355.00000	363	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,137.00000	4,929	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,940.00000	5,155	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		22.00000	21	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,523.00000	3,728	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		105.00000	94	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,261.00000	2,434	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		343.00000	300	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,401.00000	1,500	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		983.00000	866	20.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.10	Call			620.00000	644	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,202.00000	3,010	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			431.00000	443	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,513.00000	4,309	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			271.00000	276	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,853.00000	5,642	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			162.00000	162	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,244.00000	7,028	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,379.00000	5,595	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			11.00000	11	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,944.00000	4,154	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			76.00000	70	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,609.00000	2,795	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			241.00000	211	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,604.00000	1,725	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			736.00000	641	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			692.00000	722	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,824.00000	2,638	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			480.00000	496	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,113.00000	3,912	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			316.00000	322	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,448.00000	5,238	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			189.00000	191	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,821.00000	6,607	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,625.00000	5,841	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			7.00000	7	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,178.00000	4,391	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			60.00000	57	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,815.00000	3,005	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			197.00000	171	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,738.00000	1,872	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			620.00000	538	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			736.00000	770	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,618.00000	2,436	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			510.00000	528	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,893.00000	3,694	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			343.00000	351	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,225.00000	5,017	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			206.00000	208	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,588.00000	6,374	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,086.00000	4,298	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			68.00000	64	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,157.00000	3,354	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			139.00000	120	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,334.00000	2,510	19.69	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 14/06/2010 Currency Future	11.50	Put		316.00000	276	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,679.00000	1,808	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		661.00000	574	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,107.00000	1,176	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,490.00000	1,342	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		934.00000	986	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,916.00000	1,752	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		718.00000	750	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,700.00000	2,516	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		562.00000	582	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,544.00000	3,348	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,247.00000	3,447	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		130.00000	113	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,411.00000	2,590	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		293.00000	256	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		960.00000	1,015	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,842.00000	1,681	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		576.00000	597	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,458.00000	3,263	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		452.00000	466	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,334.00000	4,132	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,225.00000	4,438	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		57.00000	54	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,293.00000	3,494	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		125.00000	110	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,450.00000	2,631	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		282.00000	247	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		436.00000	449	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,468.00000	4,265	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		872.00000	919	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,104.00000	1,935	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		675.00000	704	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,907.00000	2,720	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		529.00000	547	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,761.00000	3,563	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		416.00000	427	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,648.00000	4,443	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		0.00000	857	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		0.00000	2,123	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		0.00000	661	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		0.00000	2,927	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		0.00000	516	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		0.00000	3,782	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		0.00000	402	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		0.00000	4,668	27.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future			11.59430	11.53090		20.91	3,524,667.20	304	24,034.00
€ / R On 12/06/2009 Currency Future	11.55	Call		269.00000	301	20.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		288.00000	257	20.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		364.00000	407	20.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		183.00000	163	20.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		394.00000	439	19.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		163.00000	144	19.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call		458.00000	507	19.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put		127.00000	113	19.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		338.00000	377	20.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		207.00000	183	20.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		313.00000	350	20.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		232.00000	205	20.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		186.00000	208	22.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		455.00000	413	22.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		173.00000	193	22.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		493.00000	449	22.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		173.00000	193	22.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		493.00000	449	22.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		151.00000	168	22.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		570.00000	523	22.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		82.00000	92	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		801.00000	748	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		112.00000	125	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		682.00000	631	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		112.00000	125	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		682.00000	631	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		74.00000	83	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		843.00000	788	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		91.00000	102	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		760.00000	708	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		66.00000	74	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		885.00000	830	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		59.00000	66	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		928.00000	872	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		52.00000	59	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		972.00000	915	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		37.00000	41	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		1,106.00000	1,047	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		22.00000	25	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		1,291.00000	1,231	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		13.00000	15	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		1,482.00000	1,420	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		15.00000	17	22.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.95	Put		1,434.00000	1,372	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		5.00000	6	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,774.00000	1,712	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		5.00000	5	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,824.00000	1,761	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		6.00000	7	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		1,725.00000	1,663	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		7.00000	8	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		1,676.00000	1,614	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		8.00000	10	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,627.00000	1,565	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		8.00000	10	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,627.00000	1,565	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		11.00000	13	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,530.00000	1,468	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		3.00000	3	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		1,972.00000	1,909	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		2.00000	2	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		2,121.00000	2,058	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		2.00000	2	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		2,171.00000	2,107	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		4.00000	5	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,873.00000	1,810	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		5.00000	5	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,824.00000	1,761	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		11.00000	13	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,530.00000	1,468	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		19.00000	22	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,338.00000	1,278	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		10.00000	11	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,579.00000	1,517	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		17.00000	19	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,386.00000	1,325	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		3.00000	4	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		1,922.00000	1,860	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		2.00000	2	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		2,121.00000	2,058	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		2.00000	2	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		2,171.00000	2,107	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		1.00000	1	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		2,270.00000	2,207	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		1.00000	1	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		2,370.00000	2,307	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		2.00000	2	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		2,071.00000	2,008	22.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.30	Call			5.00000	6	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,774.00000	1,712	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2.00000	3	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,022.00000	1,959	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1.00000	1	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,420.00000	2,356	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1.00000	1	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,470.00000	2,406	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,569.00000	2,506	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,119.00000	3,056	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,169.00000	3,106	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,819.00000	2,756	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,619.00000	2,556	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1.00000	1	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,320.00000	2,257	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			2.00000	2	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,071.00000	2,008	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2.00000	3	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,022.00000	1,959	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1.00000	1	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,270.00000	2,207	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			4.00000	5	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,873.00000	1,810	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,569.00000	2,506	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,969.00000	2,906	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,369.00000	3,306	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,669.00000	3,606	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,769.00000	2,706	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,669.00000	2,606	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			17.00000	19	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,386.00000	1,325	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			25.00000	28	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,244.00000	1,184	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			74.00000	83	22.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.30	Put			843.00000	788	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			66.00000	74	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			885.00000	830	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			41.00000	47	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,060.00000	1,002	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			47.00000	53	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,016.00000	958	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			32.00000	37	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,151.00000	1,092	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			124.00000	138	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			643.00000	594	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			101.00000	113	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			721.00000	669	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			215.00000	240	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			384.00000	346	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			162.00000	180	22.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			531.00000	486	22.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			137.00000	153	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			606.00000	558	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			200.00000	223	21.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			419.00000	379	21.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			41.00000	47	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,060.00000	1,002	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			29.00000	32	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,198.00000	1,138	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			124.00000	138	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			643.00000	594	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			101.00000	113	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			721.00000	669	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			231.00000	259	21.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			350.00000	314	21.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			32.00000	37	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,151.00000	1,092	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			19.00000	22	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,338.00000	1,278	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			37.00000	41	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,106.00000	1,047	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			59.00000	66	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			928.00000	872	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			22.00000	25	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,291.00000	1,231	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1.00000	1	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,220.00000	2,157	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1.00000	1	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,370.00000	2,307	22.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,719.00000	2,656	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,919.00000	2,856	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,019.00000	2,956	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,219.00000	3,156	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,319.00000	3,256	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,419.00000	3,356	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,519.00000	3,456	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,869.00000	2,806	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,069.00000	3,006	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,769.00000	2,706	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,869.00000	2,806	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,069.00000	3,006	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,269.00000	3,206	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,469.00000	3,406	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,569.00000	3,506	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,769.00000	3,706	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,869.00000	3,806	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,969.00000	3,906	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,069.00000	4,006	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,269.00000	3,206	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,369.00000	3,306	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,769.00000	3,706	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	1	22.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.05	Put			2,520.00000	2,456	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			10.00000	11	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,579.00000	1,517	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	1	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,520.00000	2,456	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,619.00000	2,556	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,669.00000	2,606	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,281.00000	5,344	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,781.00000	3,844	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,281.00000	2,344	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			815.00000	874	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			34.00000	30	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,719.00000	3,656	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,219.00000	5,156	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,719.00000	6,656	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,631.00000	5,694	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,131.00000	4,194	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,631.00000	2,694	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,140.00000	1,202	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			9.00000	8	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			4,869.00000	4,806	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,369.00000	6,306	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,731.00000	5,794	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,231.00000	4,294	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,731.00000	2,794	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,237.00000	1,299	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put			6.00000	5	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			4,769.00000	4,706	22.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,269.00000	6,206	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		290.00000	325	20.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		259.00000	230	20.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		249.00000	279	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		319.00000	285	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		567.00000	620	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		86.00000	76	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		493.00000	544	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		112.00000	100	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		425.00000	472	19.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		144.00000	128	19.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		231.00000	259	21.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		350.00000	314	21.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		605.00000	660	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		74.00000	66	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		529.00000	582	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		98.00000	87	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		249.00000	279	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		319.00000	285	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		686.00000	743	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		55.00000	49	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		529.00000	582	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		98.00000	87	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		0.00000	544	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		0.00000	100	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		0.00000	407	20.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		0.00000	163	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.77730	11.71220		21.09	506,423.90	43	4,602.00
€ / R On 14/09/2009 Currency Future	11.70	Call		574.00000	609	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		562.00000	531	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		658.00000	697	20.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		446.00000	420	20.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		731.00000	775	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		369.00000	348	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		636.00000	674	20.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		474.00000	447	20.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		594.00000	630	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		532.00000	502	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		468.00000	497	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		756.00000	720	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		484.00000	514	21.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		722.00000	686	21.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		453.00000	481	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		791.00000	753	21.85	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 14/09/2009 Currency Future	12.10	Call			438.00000	465	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			826.00000	788	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			336.00000	358	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,024.00000	981	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			368.00000	392	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			956.00000	914	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			385.00000	409	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			923.00000	882	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			321.00000	342	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,059.00000	1,015	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			307.00000	327	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,095.00000	1,050	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			279.00000	298	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,167.00000	1,121	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			266.00000	285	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,204.00000	1,157	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			230.00000	247	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,318.00000	1,269	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			189.00000	203	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,476.00000	1,425	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			153.00000	165	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,641.00000	1,588	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			162.00000	174	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,600.00000	1,547	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			162.00000	174	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,600.00000	1,547	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			111.00000	120	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,899.00000	1,843	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			105.00000	114	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,943.00000	1,887	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			117.00000	127	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,855.00000	1,800	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			124.00000	134	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,812.00000	1,757	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			131.00000	141	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,769.00000	1,714	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			131.00000	141	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,769.00000	1,714	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			146.00000	157	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,683.00000	1,630	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			89.00000	97	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,077.00000	2,019	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			75.00000	82	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,213.00000	2,154	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			71.00000	77	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.90	Put		2,259.00000	2,200	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		100.00000	108	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,987.00000	1,931	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		138.00000	149	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,726.00000	1,672	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		138.00000	149	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,726.00000	1,672	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		124.00000	134	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,812.00000	1,757	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		179.00000	193	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,517.00000	1,465	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		84.00000	91	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,122.00000	2,064	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		94.00000	102	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,032.00000	1,975	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		71.00000	77	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,259.00000	2,200	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		67.00000	73	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,305.00000	2,245	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		63.00000	69	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,351.00000	2,291	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		56.00000	61	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,444.00000	2,384	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		79.00000	86	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,167.00000	2,109	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		170.00000	183	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,558.00000	1,506	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		50.00000	54	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,537.00000	2,477	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		22.00000	24	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,160.00000	3,097	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		79.00000	86	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,167.00000	2,109	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		56.00000	61	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,444.00000	2,384	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		44.00000	48	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,632.00000	2,571	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		39.00000	43	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,727.00000	2,665	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		34.00000	38	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,822.00000	2,760	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		30.00000	33	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		2,918.00000	2,856	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		100.00000	108	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,987.00000	1,931	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Call			44.00000	48	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,632.00000	2,571	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			39.00000	43	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,727.00000	2,665	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			254.00000	272	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,242.00000	1,194	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			230.00000	247	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,318.00000	1,269	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			209.00000	224	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,396.00000	1,347	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			105.00000	114	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,943.00000	1,887	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			59.00000	65	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,397.00000	2,337	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			53.00000	58	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,491.00000	2,430	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			47.00000	51	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,585.00000	2,524	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			170.00000	183	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,558.00000	1,506	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			209.00000	224	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,396.00000	1,347	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			219.00000	235	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,357.00000	1,308	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			198.00000	213	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,436.00000	1,386	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			75.00000	82	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,213.00000	2,154	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			179.00000	193	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,517.00000	1,465	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			94.00000	102	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,032.00000	1,975	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			242.00000	259	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,280.00000	1,232	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			279.00000	298	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,167.00000	1,121	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			352.00000	375	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			990.00000	947	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			293.00000	313	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,131.00000	1,085	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			420.00000	446	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			858.00000	818	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			352.00000	375	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			990.00000	947	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			219.00000	235	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.85	Put			1,357.00000	1,308	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			438.00000	465	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			826.00000	788	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			402.00000	427	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			890.00000	850	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			420.00000	446	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			858.00000	818	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			266.00000	285	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,204.00000	1,157	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			500.00000	531	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			688.00000	654	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,312.00000	5,377	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,812.00000	3,877	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,325.00000	2,389	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			13.00000	12	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			1,021.00000	1,073	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			209.00000	196	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			11.00000	12	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,698.00000	3,634	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,189.00000	5,124	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,688.00000	6,623	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,612.00000	5,677	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			4,112.00000	4,177	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,618.00000	2,683	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			6.00000	5	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,248.00000	1,304	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			135.00000	126	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			16.00000	18	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,404.00000	3,340	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			2.00000	2	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			4,890.00000	4,825	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,388.00000	6,323	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,762.00000	5,827	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,262.00000	4,327	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,766.00000	2,831	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			4.00000	3	19.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.45	Call		1,369.00000	1,427	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		107.00000	99	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		19.00000	21	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,257.00000	3,194	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		2.00000	3	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,740.00000	4,675	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,238.00000	6,173	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		615.00000	651	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		503.00000	474	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		536.00000	569	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		624.00000	591	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		788.00000	835	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		326.00000	307	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		681.00000	722	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		419.00000	395	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		555.00000	588	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		592.00000	561	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		518.00000	550	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		656.00000	622	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		884.00000	933	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		272.00000	256	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		819.00000	867	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		307.00000	289	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		758.00000	803	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		346.00000	326	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		705.00000	748	19.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		393.00000	371	19.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		0.00000	748	19.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		0.00000	371	19.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		0.00000	531	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		0.00000	654	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.94770	11.88140		21.11	10,645,400.70	891	2,509.00
€ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	792	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		0.00000	745	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		843.00000	879	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		662.00000	631	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		865.00000	902	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		634.00000	604	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		911.00000	950	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		580.00000	552	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		801.00000	835	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		720.00000	687	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		674.00000	701	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		943.00000	903	21.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.10	Call			691.00000	718	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			909.00000	870	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			658.00000	684	21.73	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put			977.00000	937	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			643.00000	668	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,012.00000	970	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			559.00000	581	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,228.00000	1,183	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			586.00000	608	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,154.00000	1,110	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			599.00000	622	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,118.00000	1,075	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			535.00000	555	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,303.00000	1,257	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			523.00000	542	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,342.00000	1,294	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			233.00000	241	26.90	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put			2,951.00000	2,893	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			511.00000	530	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,380.00000	1,332	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			500.00000	518	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,419.00000	1,371	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			458.00000	474	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,577.00000	1,527	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			420.00000	435	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,739.00000	1,687	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			386.00000	400	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,905.00000	1,852	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			402.00000	417	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,821.00000	1,769	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			394.00000	408	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,863.00000	1,810	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			394.00000	408	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,863.00000	1,810	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			348.00000	361	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,117.00000	2,063	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			342.00000	354	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,160.00000	2,106	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			356.00000	368	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,074.00000	2,020	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			363.00000	376	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,031.00000	1,978	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			370.00000	383	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,989.00000	1,936	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			363.00000	376	24.97	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	13.55	Put		2,031.00000	1,978	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		378.00000	391	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,947.00000	1,894	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		322.00000	334	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,291.00000	2,236	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		411.00000	426	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,780.00000	1,728	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		210.00000	217	27.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,178.00000	3,119	27.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		335.00000	347	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,204.00000	2,149	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		309.00000	320	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,378.00000	2,322	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		296.00000	306	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,464.00000	2,408	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		283.00000	293	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,551.00000	2,495	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		271.00000	280	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,639.00000	2,582	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		402.00000	417	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,821.00000	1,769	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		386.00000	400	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,905.00000	1,852	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		328.00000	340	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,247.00000	2,192	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		316.00000	327	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,335.00000	2,279	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		302.00000	313	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,421.00000	2,365	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		448.00000	464	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,617.00000	1,566	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		429.00000	444	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,698.00000	1,647	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		348.00000	361	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,117.00000	2,063	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		429.00000	444	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,698.00000	1,647	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		322.00000	334	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,291.00000	2,236	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		438.00000	454	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,657.00000	1,606	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		328.00000	340	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,247.00000	2,192	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		316.00000	327	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,335.00000	2,279	25.80	0.00	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	14.10	Call		289.00000	299	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,508.00000	2,451	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		296.00000	306	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,464.00000	2,408	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		468.00000	485	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,537.00000	1,487	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		479.00000	496	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,498.00000	1,448	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		438.00000	454	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,657.00000	1,606	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		356.00000	368	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,074.00000	2,020	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		479.00000	496	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,498.00000	1,448	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		489.00000	507	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,458.00000	1,409	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		448.00000	464	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,617.00000	1,566	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		572.00000	594	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,191.00000	1,146	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		547.00000	567	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,266.00000	1,220	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		614.00000	637	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,082.00000	1,039	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		535.00000	555	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,303.00000	1,257	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		628.00000	652	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,047.00000	1,005	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		599.00000	622	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,118.00000	1,075	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		547.00000	567	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,266.00000	1,220	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,443.00000	1,497	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		212.00000	200	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		1,119.00000	1,166	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		387.00000	368	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		228.00000	236	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		2,997.00000	2,938	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,593.00000	1,649	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		162.00000	151	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,238.00000	1,289	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		307.00000	291	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		959.00000	1,000	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		528.00000	502	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		743.00000	772	21.11	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	11.95	Put			811.00000	774	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			219.00000	226	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,087.00000	3,028	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,382.00000	2,445	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			51.00000	47	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,177.00000	1,226	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			346.00000	328	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			155.00000	160	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,823.00000	3,762	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			68.00000	70	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,236.00000	5,172	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			27.00000	28	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,696.00000	6,630	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,672.00000	2,736	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			40.00000	38	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,372.00000	1,425	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			241.00000	227	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			176.00000	182	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,545.00000	3,484	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			81.00000	84	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			4,950.00000	4,886	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			33.00000	34	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,401.00000	6,336	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			658.00000	684	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			977.00000	937	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,817.00000	2,882	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			36.00000	35	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,480.00000	1,534	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			199.00000	187	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			188.00000	194	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,407.00000	3,347	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			89.00000	92	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,807.00000	4,744	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			36.00000	37	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,254.00000	6,189	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			822.00000	856	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			691.00000	659	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			781.00000	813	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			749.00000	715	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			707.00000	735	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			876.00000	838	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			4,092.00000	4,158	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			11.00000	10	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			3,110.00000	3,175	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			28.00000	28	22.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.80	Call			2,143.00000	2,204	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			61.00000	57	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,337.00000	1,390	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			256.00000	242	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			214.00000	221	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,133.00000	3,074	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			139.00000	144	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,058.00000	3,996	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,190.00000	4,256	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			9.00000	9	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,207.00000	3,273	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			26.00000	25	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,238.00000	2,300	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			57.00000	53	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,407.00000	1,461	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			226.00000	213	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			223.00000	231	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,042.00000	2,983	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			145.00000	150	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,964.00000	3,902	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,239.00000	4,305	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			8.00000	8	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,256.00000	3,322	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			25.00000	24	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,286.00000	2,349	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			55.00000	51	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			148.00000	153	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,917.00000	3,856	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			0.00000	4,060	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	13	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			0.00000	3,078	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			0.00000	30	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			0.00000	2,109	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			0.00000	61	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	1,321	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			0.00000	273	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	213	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			0.00000	3,165	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	138	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			0.00000	4,090	28.62	0.00	0	0.00
AL13 On 06/08/2009 Index Future			248.34700		248.35600		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			294.44100		296.95400		0.00	0.00	0	550.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 05/11/2009 Index Future		300.03200	302.59100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		126.17700	124.17000		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		128.57000	126.60200		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi		296.27450	298.73300		0.00	0.00	0	146.00
GOVI On 05/11/2009 jGovi		301.82900	304.32200		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future		306.69600	356.69600		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future		313.58900	363.58900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.83800	7.79000		27.43	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.79800	8.65700		27.43	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.43200	8.27800		27.43	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.83700	8.70800		27.43	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.89400	8.73500		27.43	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.97200	8.81800		27.43	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.93500	8.77400		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		7.12900	7.09100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.99500	6.92900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.73300	7.63700		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.54900	8.40500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote		8.77700	8.61100		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod		9.22200	9.22500		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod		8.51100	8.53100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future		284.32200	281.55900		0.00	0.00	0	3.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
OTH1 On 05/11/2009 Index Future			289.71500		287.07400		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.51500		5.50900		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,385.00000	4,379	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1.00000	1	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,635.00000	4,628	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			1,263.00000	1,263	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			42.00000	42	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.21400		8.07700		10.10	45,649.74	350	9,773.00
R157 On 06/08/2009 Bond Future	9.25	Call			6,837.00000	6,211	10.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			600.00000	724	10.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.25500		8.11000		10.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,107.00000	1,830	9.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,386.00000	5,873	9.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.30700		8.15300		10.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			3,390.00000	3,050	9.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,454.00000	5,892	9.75	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.75600		8.60100		22.00	0.00	0	12,506.00
R186 On 06/08/2009 Bond Future	9.00	Call			7,233.00000	6,249	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,322.00000	3,882	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			1,256.00000	966	21.35	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,155.00000	14,408	21.35	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.78200		8.62300		21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			7,752.00000	6,887	21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,499.00000	7,199	21.27	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			3,544.00000	3,032	20.74	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,736.00000	13,791	20.74	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			9,088.00000	8,139	21.49	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,425.00000	6,042	21.49	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			2,788.00000	2,359	20.64	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,809.00000	15,947	20.64	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.81200		8.64900		22.73	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			7,287.00000	6,548	22.38	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,315.00000	12,165	22.38	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.31700		8.16900		10.17	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,113.00000	4,593	10.57	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			554.00000	674	10.57	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.34600		8.18900		9.54	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			1,569.00000	1,345	9.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/11/2009 Bond Future	7.50	Put			4,492.00000	4,921	9.35	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.38300		8.21600		9.83	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			2,191.00000	1,940	9.63	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,103.00000	5,516	9.63	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.59400		8.43700		14.22	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			5,670.00000	5,003	14.64	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,140.00000	1,369	14.64	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.62800		8.46500		14.14	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			1,763.00000	1,494	13.79	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,367.00000	8,007	13.79	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.67000		8.50000		14.25	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			4,174.00000	3,744	14.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,831.00000	6,324	14.09	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.60500		8.45000		16.16	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			6,111.00000	5,394	16.64	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,264.00000	1,512	16.64	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.63500		8.47300		15.49	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,920.00000	1,628	15.10	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,142.00000	8,838	15.10	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.66900		8.50200		16.32	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			4,591.00000	4,122	16.13	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,430.00000	6,960	16.13	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.29900		8.15000		8.91	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call			4,311.00000	3,875	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			446.00000	545	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			355.00000	270	8.69	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,605.00000	5,055	8.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.32700		8.16800		8.29	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			1,314.00000	1,126	8.13	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,641.00000	3,997	8.13	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.36700		8.19600		8.42	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			1,805.00000	1,595	8.25	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,105.00000	4,450	8.25	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.76000		8.60500		18.06	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			5,589.00000	4,900	18.42	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,595.00000	1,887	18.42	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.79100		8.63000		17.37	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			1,769.00000	1,497	16.94	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,238.00000	9,969	16.94	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.82700		8.66100		18.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 04/02/2010 Bond Future	8.25	Call			4,520.00000	4,058	18.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,103.00000	7,657	18.07	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.90800		8.74900		19.18	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			5,122.00000	4,443	19.56	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,944.00000	2,291	19.56	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.98800		8.81900		19.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,928.00000	1,623	18.73	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,134.00000	9,900	18.73	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.10700		8.93100		19.57	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			4,601.00000	4,107	19.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,352.00000	7,948	19.38	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.30200		8.14900		27.15	803.91	10	4,513.00
R209 On 06/08/2009 Bond Future	8.00	Call			3,678.00000	3,041	26.95	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,037.00000	5,759	26.95	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			7,310.00000	6,355	27.69	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,184.00000	2,588	27.69	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.31300		8.15600		27.43	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			2,828.00000	2,392	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,677.00000	12,630	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			14,149.00000	13,007	29.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,696.00000	1,943	29.08	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			2,174.00000	1,817	26.61	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,740.00000	14,771	26.61	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.32500		8.16500		28.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			5,245.00000	4,655	27.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,570.00000	12,391	27.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			16,643.00000	15,511	30.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			2,625.00000	2,904	30.22	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			292.45300		289.14800		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			298.00000		294.81200		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.49270		6.45370		20.04	0.00	0	8,869.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			159.00000	170	19.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			155.00000	128	19.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			207.00000	224	18.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			104.00000	81	18.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			182.00000	196	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			128.00000	103	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			271.00000	294	18.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			67.00000	51	18.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			308.00000	333	19.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.20	Put		54.00000	40	19.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		346.00000	373	19.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		43.00000	31	19.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		182.00000	196	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		128.00000	103	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		159.00000	170	19.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		155.00000	128	19.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		139.00000	148	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		185.00000	155	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		94.00000	99	21.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		291.00000	256	21.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		94.00000	99	21.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		291.00000	256	21.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		122.00000	129	20.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		218.00000	186	20.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		122.00000	129	20.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		218.00000	186	20.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		107.00000	113	21.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		253.00000	220	21.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		84.00000	87	22.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		330.00000	295	22.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		74.00000	77	22.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		371.00000	334	22.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		66.00000	68	23.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		412.00000	375	23.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		66.00000	68	23.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		412.00000	375	23.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		49.00000	50	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		495.00000	458	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		58.00000	60	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		455.00000	417	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		84.00000	87	22.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		330.00000	295	22.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		41.00000	42	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		537.00000	499	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		41.00000	42	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		537.00000	499	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		49.00000	50	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		495.00000	458	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		58.00000	60	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		455.00000	417	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		28.00000	28	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		624.00000	586	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		34.00000	34	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		580.00000	542	24.12	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	7.10	Call			23.00000	23	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			669.00000	630	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			19.00000	19	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			715.00000	676	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			28.00000	28	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			624.00000	586	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			19.00000	19	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			715.00000	676	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			1.00000	1	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,347.00000	1,308	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,447.00000	1,408	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			2.00000	2	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,149.00000	1,109	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			6.00000	6	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			953.00000	913	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			12.00000	12	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			809.00000	769	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			15.00000	15	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			762.00000	722	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			238.00000	258	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			84.00000	65	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			15.00000	15	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			762.00000	722	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			10.00000	10	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			856.00000	817	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			6.00000	6	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			953.00000	913	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			4.00000	4	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,050.00000	1,011	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			8.00000	8	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			904.00000	865	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			5.00000	5	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,001.00000	962	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			473.00000	505	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			19.00000	12	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			387.00000	416	19.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			33.00000	23	19.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			308.00000	333	19.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			54.00000	40	19.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			238.00000	258	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			84.00000	65	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			429.00000	459	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			25.00000	17	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			346.00000	373	19.07	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.15	Put		43.00000	31	19.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		3.00000	3	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,099.00000	1,060	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		2.00000	2	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,198.00000	1,159	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		10.00000	10	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		856.00000	817	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	1	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,248.00000	1,209	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	1	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,248.00000	1,209	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		1.00000	1	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,347.00000	1,308	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,447.00000	1,408	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,547.00000	1,508	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,646.00000	1,607	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,746.00000	1,707	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,846.00000	1,807	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,746.00000	1,707	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		3.00000	3	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,099.00000	1,060	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,804.00000	5,843	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,304.00000	4,343	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,804.00000	2,843	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,304.00000	1,343	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,696.00000	1,657	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,196.00000	3,157	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,696.00000	4,657	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,196.00000	6,157	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		5,954.00000	5,993	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	19.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,454.00000	4,493	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		2,954.00000	2,993	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,454.00000	1,493	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,046.00000	3,007	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,546.00000	4,507	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,046.00000	6,007	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,054.00000	6,093	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,554.00000	4,593	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,054.00000	3,093	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,554.00000	1,593	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,946.00000	2,907	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,446.00000	4,407	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,946.00000	5,907	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		707.00000	744	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		3.00000	2	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		611.00000	647	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		7.00000	4	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		518.00000	551	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		14.00000	8	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		429.00000	459	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		25.00000	17	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		659.00000	695	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		5.00000	3	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		564.00000	599	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		10.00000	6	19.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.55500	6.51640		19.98	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		313.00000	328	19.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		297.00000	273	19.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		356.00000	373	19.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		239.00000	218	19.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		334.00000	350	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		267.00000	245	19.41	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	6.35	Call			380.00000	399	18.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			213.00000	194	18.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			434.00000	456	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			168.00000	151	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			464.00000	488	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			148.00000	133	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			294.00000	308	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			327.00000	303	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			229.00000	240	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			463.00000	435	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			243.00000	255	20.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			427.00000	400	20.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			276.00000	289	20.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			359.00000	334	20.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			259.00000	271	20.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			393.00000	366	20.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			243.00000	255	20.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			427.00000	400	20.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			216.00000	226	21.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			500.00000	471	21.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			216.00000	226	21.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			500.00000	471	21.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			192.00000	201	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			576.00000	546	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			163.00000	171	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			647.00000	616	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			192.00000	201	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			576.00000	546	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			204.00000	213	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			537.00000	508	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			259.00000	271	20.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			393.00000	366	20.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			177.00000	185	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			611.00000	580	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			150.00000	157	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			684.00000	652	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			177.00000	185	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			611.00000	580	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			150.00000	157	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			684.00000	652	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			127.00000	132	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			760.00000	727	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			138.00000	144	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			722.00000	689	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			138.00000	144	22.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.10	Put		722.00000	689	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		116.00000	121	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		800.00000	766	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		97.00000	101	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		881.00000	846	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		334.00000	350	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		267.00000	245	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		294.00000	308	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		327.00000	303	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		127.00000	132	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		760.00000	727	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		106.00000	111	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		840.00000	806	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		97.00000	101	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		881.00000	846	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		81.00000	84	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		964.00000	929	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		116.00000	121	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		800.00000	766	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		81.00000	84	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		964.00000	929	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		67.00000	69	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,050.00000	1,014	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		89.00000	92	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		922.00000	887	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		73.00000	76	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,007.00000	971	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		61.00000	63	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,094.00000	1,058	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		406.00000	426	18.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		189.00000	171	18.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		356.00000	373	19.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		239.00000	218	19.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		464.00000	488	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		148.00000	133	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,766.00000	5,805	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,266.00000	4,305	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,766.00000	2,805	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,272.00000	1,310	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		6.00000	5	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		14.00000	14	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,748.00000	1,709	22.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,234.00000	3,195	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,734.00000	4,695	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,234.00000	6,195	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,966.00000	6,005	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,466.00000	4,505	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,966.00000	3,005	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,468.00000	1,507	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		2.00000	2	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		22.00000	22	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,555.00000	1,517	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,034.00000	2,996	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,534.00000	4,495	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,034.00000	5,995	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,016.00000	6,055	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,516.00000	4,555	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,016.00000	3,055	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,518.00000	1,556	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		2.00000	1	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		24.00000	25	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,508.00000	1,470	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,984.00000	2,946	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,484.00000	4,445	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,984.00000	5,945	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		567.00000	595	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		101.00000	90	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		497.00000	522	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		131.00000	117	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		765.00000	798	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		49.00000	43	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		683.00000	713	18.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.90	Put		67.00000	58	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		605.00000	633	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		88.00000	78	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		531.00000	558	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		115.00000	103	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		724.00000	755	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		57.00000	50	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		643.00000	673	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		77.00000	68	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.61380	6.57400		20.02	0.00	0	165.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		417.00000	432	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		393.00000	368	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		457.00000	473	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		333.00000	310	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		436.00000	452	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		362.00000	338	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		478.00000	496	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		304.00000	283	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		526.00000	547	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		252.00000	233	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		526.00000	547	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		252.00000	233	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		553.00000	575	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		229.00000	211	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		417.00000	432	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		393.00000	368	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		398.00000	413	20.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		424.00000	399	20.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		304.00000	315	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		630.00000	601	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		347.00000	359	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		523.00000	495	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		380.00000	394	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		456.00000	430	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		363.00000	376	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		489.00000	462	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		380.00000	394	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		456.00000	430	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		332.00000	343	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		558.00000	530	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		332.00000	343	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		558.00000	530	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		317.00000	328	21.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		593.00000	565	21.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		304.00000	315	21.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.90	Put		630.00000	601	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		275.00000	284	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		701.00000	670	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		244.00000	252	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		770.00000	738	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		216.00000	223	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		842.00000	809	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		190.00000	197	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		916.00000	883	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		478.00000	496	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		304.00000	283	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		501.00000	521	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		277.00000	257	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		291.00000	301	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		667.00000	637	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		259.00000	268	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		735.00000	704	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		229.00000	237	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		805.00000	773	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		457.00000	473	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		333.00000	310	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		291.00000	301	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		667.00000	637	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		229.00000	237	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		805.00000	773	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		203.00000	210	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		879.00000	846	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		259.00000	268	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		735.00000	704	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,724.00000	5,764	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,224.00000	4,264	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,724.00000	2,764	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,252.00000	1,288	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		28.00000	24	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		44.00000	45	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,820.00000	1,781	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		4.00000	4	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,280.00000	3,240	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,776.00000	4,736	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,276.00000	6,236	21.63	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	0.60	Call			5,974.00000	6,014	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,474.00000	4,514	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,974.00000	3,014	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,486.00000	1,524	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			12.00000	10	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			64.00000	66	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,590.00000	1,552	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			6.00000	6	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,032.00000	2,992	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,526.00000	4,487	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			6,026.00000	5,986	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,024.00000	6,064	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,524.00000	4,564	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,024.00000	3,064	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,534.00000	1,572	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			10.00000	8	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			69.00000	71	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,545.00000	1,507	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			6.00000	6	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,982.00000	2,942	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,476.00000	4,437	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,976.00000	5,936	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			645.00000	670	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			171.00000	156	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			581.00000	605	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			207.00000	191	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			788.00000	817	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			114.00000	103	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			714.00000	741	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			140.00000	128	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			0.00000	636	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			0.00000	172	18.25	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for Derivatives:</b>								<b>194,512,191.65</b>	<b>22,686</b>	<b>748,011.00</b>

**Grand Total:** 194,512,191.65 22,686 748,011.00