



Daily MTM Report

Daily summary for 28/04/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			15.42900	15.49200			0.00	0	0.00
R153 On 31/08/2010 Bond			6.32000	6.38500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.84500	7.89000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.35000	8.38500			0.00	0	0.00
R201 On 21/12/2014 Bond			7.92500	7.96500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.21500	8.26000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.21500	8.26000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.91000	7.95000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.35000	8.40000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.49300	8.53600			0.00	0	0.00
R209 On 31/03/2036 Bond			7.95500	8.01500			0.00	0	0.00

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

Derivatives

\$ / R On 12/06/2009 Currency Future			8.76420		8.91800		23.08	32,401,247.40	3,697	265,418.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			316.00000	234	24.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			298.00000	370	24.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			259.00000	190	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			391.00000	476	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			227.00000	165	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			459.00000	551	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			213.00000	154	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			495.00000	590	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			200.00000	144	26.31	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			532.00000	630	26.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			187.00000	135	26.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			569.00000	670	26.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			276.00000	204	24.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			358.00000	439	24.69	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			213.00000	154	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			495.00000	590	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			63.00000	42	31.75	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,345.00000	1,478	31.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			136.00000	97	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			768.00000	883	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			120.00000	86	28.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			852.00000	971	28.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			89.00000	62	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,071.00000	1,198	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			106.00000	76	29.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			938.00000	1,062	29.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			51.00000	33	32.73	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,533.00000	1,669	32.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			136.00000	97	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			768.00000	883	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			127.00000	91	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			809.00000	927	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			120.00000	86	28.90	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			852.00000	971	28.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			94.00000	66	30.04	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,026.00000	1,152	30.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.60	Call			127.00000	91	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			809.00000	927	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			100.00000	71	29.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			982.00000	1,107	29.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			70.00000	48	31.26	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,252.00000	1,384	31.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			67.00000	45	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,299.00000	1,431	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			28.00000	20	34.48	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,910.00000	2,056	34.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			70.00000	48	31.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,252.00000	1,384	31.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			63.00000	42	31.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,345.00000	1,478	31.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			46.00000	29	33.22	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,628.00000	1,765	33.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			54.00000	35	32.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,486.00000	1,621	32.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			42.00000	28	33.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,674.00000	1,813	33.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			3.00000	3	36.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,085.00000	3,239	36.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	1	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,882.00000	4,037	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			33.00000	23	34.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,815.00000	1,959	34.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			36.00000	25	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,768.00000	1,910	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			39.00000	26	33.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,721.00000	1,862	33.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			57.00000	37	32.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,439.00000	1,573	32.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			74.00000	51	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,206.00000	1,337	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			49.00000	31	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,581.00000	1,717	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			60.00000	40	32.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,392.00000	1,525	32.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			84.00000	58	30.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,116.00000	1,244	30.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			79.00000	54	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,161.00000	1,290	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			57.00000	37	32.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,439.00000	1,573	32.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			54.00000	35	32.49	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 12/06/2009 Currency Future	10.35	Put		1,486.00000	1,621	32.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		51.00000	33	32.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,533.00000	1,669	32.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		36.00000	25	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		1,768.00000	1,910	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		113.00000	80	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		895.00000	1,016	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		74.00000	51	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,206.00000	1,337	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		39.00000	26	33.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		1,721.00000	1,862	33.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		42.00000	28	33.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,674.00000	1,813	33.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		23.00000	17	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		2,005.00000	2,153	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		17.00000	13	34.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		2,149.00000	2,299	34.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		15.00000	11	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,247.00000	2,397	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		25.00000	19	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,957.00000	2,104	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		28.00000	20	34.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,910.00000	2,056	34.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		21.00000	16	34.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		2,053.00000	2,201	34.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		10.00000	8	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,442.00000	2,593	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		5.00000	4	35.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		2,737.00000	2,890	35.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		5.00000	4	35.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,787.00000	2,940	35.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		4.00000	3	35.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,936.00000	3,089	35.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		13.00000	10	34.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		2,295.00000	2,446	34.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		25.00000	19	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,957.00000	2,104	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		144.00000	103	27.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		726.00000	839	27.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		89.00000	62	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		1,071.00000	1,198	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		100.00000	71	29.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		982.00000	1,107	29.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		164.00000	118	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		646.00000	754	27.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.95	Call			295.00000	218	24.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			327.00000	404	24.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			295.00000	218	24.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			327.00000	404	24.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			360.00000	270	23.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			242.00000	306	23.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			385.00000	290	23.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			217.00000	276	23.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			412.00000	315	23.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			194.00000	251	23.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			471.00000	370	23.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			153.00000	205	23.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			441.00000	342	23.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			173.00000	228	23.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			574.00000	462	22.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			106.00000	148	22.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			441.00000	342	23.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			173.00000	228	23.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			337.00000	252	23.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			269.00000	337	23.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			729.00000	604	22.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			61.00000	89	22.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			649.00000	530	22.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			81.00000	116	22.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			504.00000	399	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			136.00000	185	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			688.00000	566	22.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			70.00000	102	22.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			611.00000	495	22.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			93.00000	131	22.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			538.00000	430	22.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			120.00000	166	22.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			316.00000	234	24.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			298.00000	370	24.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			242.00000	177	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			424.00000	513	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			901.00000	764	22.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			33.00000	50	22.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			813.00000	682	22.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			45.00000	67	22.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			504.00000	399	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			136.00000	185	23.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			574.00000	462	22.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			106.00000	148	22.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			771.00000	642	22.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.20	Put			53.00000	78	22.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			611.00000	495	22.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			93.00000	131	22.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			471.00000	370	23.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			153.00000	205	23.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			412.00000	315	23.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			194.00000	251	23.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			360.00000	270	23.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			242.00000	306	23.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			242.00000	177	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			424.00000	513	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			187.00000	135	26.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			569.00000	670	26.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			113.00000	80	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			895.00000	1,016	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			164.00000	118	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			646.00000	754	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			67.00000	45	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,299.00000	1,431	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			30.00000	22	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,862.00000	2,008	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			15.00000	11	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,247.00000	2,397	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			12.00000	9	34.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,344.00000	2,495	34.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			19.00000	14	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,101.00000	2,250	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			16.00000	12	34.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,198.00000	2,348	34.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			23.00000	17	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,005.00000	2,153	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			16.00000	12	34.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,198.00000	2,348	34.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			11.00000	8	34.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,393.00000	2,544	34.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			9.00000	7	34.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,491.00000	2,643	34.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			7.00000	6	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,589.00000	2,742	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			6.00000	5	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,688.00000	2,841	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			8.00000	6	34.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,540.00000	2,692	34.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			7.00000	5	34.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,639.00000	2,791	34.99	0.00	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			4.00000	4	35.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,836.00000	2,989	35.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			3.00000	3	35.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,035.00000	3,189	35.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			2.00000	3	36.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,134.00000	3,288	36.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			2.00000	2	36.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,234.00000	3,388	36.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			2.00000	2	37.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,334.00000	3,488	37.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			4.00000	3	35.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,886.00000	3,039	35.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			3.00000	3	35.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,985.00000	3,139	35.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			2.00000	3	36.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,184.00000	3,338	36.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			7.00000	5	34.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,639.00000	2,791	34.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			2.00000	3	36.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,134.00000	3,288	36.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			11.00000	8	34.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,393.00000	2,544	34.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			9.00000	7	34.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,491.00000	2,643	34.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			17.00000	13	34.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,149.00000	2,299	34.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			10.00000	8	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,442.00000	2,593	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			84.00000	58	30.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,116.00000	1,244	30.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			94.00000	66	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,026.00000	1,152	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			175.00000	126	26.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			607.00000	712	26.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			154.00000	110	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			686.00000	796	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			154.00000	110	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			686.00000	796	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			175.00000	126	26.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			607.00000	712	26.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,618.00000	5,464	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			4,118.00000	3,964	41.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	41.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,618.00000	2,465	35.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put		0.00000	1	35.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call		1,131.00000	985	22.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put		13.00000	21	22.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call		1.00000	2	37.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put		3,383.00000	3,538	37.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call		0.00000	0	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put		4,882.00000	5,036	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	0	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put		6,382.00000	6,536	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call		5,868.00000	5,714	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put		0.00000	0	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call		4,368.00000	4,214	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put		0.00000	0	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call		2,868.00000	2,715	36.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put		0.00000	1	36.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call		1,373.00000	1,226	24.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put		5.00000	12	24.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call		0.00000	0	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put		4,632.00000	4,786	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call		0.00000	0	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put		6,132.00000	6,286	39.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		0.00000	566	22.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		0.00000	102	22.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.89880	9.05210		23.47	177,976.00	20	4,719.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		541.00000	459	24.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		539.00000	610	24.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		486.00000	411	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		634.00000	712	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		453.00000	382	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		701.00000	783	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		423.00000	355	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		771.00000	856	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		438.00000	368	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		735.00000	819	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		357.00000	299	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		955.00000	1,050	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		209.00000	185	29.18	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,556.00000	1,686	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		324.00000	271	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,072.00000	1,172	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		277.00000	230	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,275.00000	1,381	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		314.00000	262	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,112.00000	1,214	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		346.00000	289	26.60	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 14/09/2009 Currency Future	9.70	Put			994.00000	1,091	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			335.00000	280	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,033.00000	1,131	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			304.00000	254	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,152.00000	1,255	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			304.00000	254	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,152.00000	1,255	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			239.00000	203	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,437.00000	1,554	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			228.00000	196	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,476.00000	1,598	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			218.00000	190	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,516.00000	1,642	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			218.00000	190	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,516.00000	1,642	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			190.00000	173	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,638.00000	1,775	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			158.00000	153	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,806.00000	1,954	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			124.00000	130	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,022.00000	2,181	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			14.00000	17	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,962.00000	4,119	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			137.00000	140	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,935.00000	2,091	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			143.00000	144	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,891.00000	2,045	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			151.00000	149	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,848.00000	2,000	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			199.00000	179	29.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,597.00000	1,730	29.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			250.00000	209	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,398.00000	1,510	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			173.00000	163	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,721.00000	1,864	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			165.00000	158	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,763.00000	1,909	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			269.00000	223	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,317.00000	1,424	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			295.00000	246	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,193.00000	1,297	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			261.00000	216	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,359.00000	1,467	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			182.00000	168	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,680.00000	1,819	29.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.60	Call			173.00000	163	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,721.00000	1,864	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			137.00000	140	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,935.00000	2,091	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			182.00000	168	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,680.00000	1,819	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			228.00000	196	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,476.00000	1,598	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			250.00000	209	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,398.00000	1,510	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			286.00000	238	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,234.00000	1,339	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			88.00000	94	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,336.00000	2,495	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			369.00000	310	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			917.00000	1,011	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			346.00000	289	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			994.00000	1,091	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			324.00000	271	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,072.00000	1,172	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			209.00000	185	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,556.00000	1,686	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			382.00000	320	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			880.00000	971	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			357.00000	299	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			955.00000	1,050	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			395.00000	331	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			843.00000	933	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			269.00000	223	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,317.00000	1,424	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			130.00000	136	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,978.00000	2,137	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			118.00000	124	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,066.00000	2,225	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			261.00000	216	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,359.00000	1,467	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			113.00000	119	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,110.00000	2,270	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			102.00000	108	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,200.00000	2,359	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			143.00000	144	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,891.00000	2,045	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			113.00000	119	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,110.00000	2,270	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			92.00000	99	30.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.25	Put		2,290.00000	2,450	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		130.00000	136	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,978.00000	2,137	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		107.00000	113	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,155.00000	2,315	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		277.00000	230	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,275.00000	1,381	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		107.00000	113	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,155.00000	2,315	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		97.00000	103	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,245.00000	2,405	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		165.00000	158	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,763.00000	1,909	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		102.00000	108	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,200.00000	2,359	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		83.00000	90	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		2,381.00000	2,541	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		504.00000	426	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		602.00000	677	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		409.00000	343	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		806.00000	894	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		382.00000	320	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		880.00000	971	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		522.00000	442	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		570.00000	643	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		423.00000	355	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		771.00000	856	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		469.00000	396	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		667.00000	747	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		409.00000	343	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		806.00000	894	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		314.00000	262	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,112.00000	1,214	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		295.00000	246	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,193.00000	1,297	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		486.00000	411	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		634.00000	712	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		369.00000	310	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		917.00000	1,011	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		646.00000	554	23.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		394.00000	455	23.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		670.00000	576	22.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		368.00000	427	22.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		541.00000	459	24.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		539.00000	610	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.70	Call			695.00000	598	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			343.00000	399	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			561.00000	476	23.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			509.00000	577	23.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			522.00000	442	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			570.00000	643	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,652.00000	5,499	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			4,152.00000	3,999	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,654.00000	2,503	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			2.00000	5	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			1,250.00000	1,106	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			97.00000	107	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			27.00000	32	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,375.00000	3,533	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			5.00000	7	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			4,853.00000	5,008	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,349.00000	6,502	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,852.00000	5,699	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			4,352.00000	4,199	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,853.00000	2,701	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			1.00000	2	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			1,419.00000	1,269	20.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			67.00000	70	20.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			34.00000	39	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,182.00000	3,341	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			6.00000	8	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			4,654.00000	4,809	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	2	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,149.00000	6,303	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,902.00000	5,749	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			4,402.00000	4,249	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,903.00000	2,751	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	2	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			1,462.00000	1,312	20.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			60.00000	63	20.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			36.00000	41	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,134.00000	3,293	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			6.00000	9	30.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	13.65	Put		4,604.00000	4,760	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call		1.00000	2	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put		6,099.00000	6,253	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		0.00000	724	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	275	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		0.00000	533	23.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		0.00000	484	23.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		0.00000	494	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	546	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		0.00000	368	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		0.00000	819	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.01560	9.16920		23.89	549,951.60	61	940.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		711.00000	634	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		691.00000	768	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		656.00000	584	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		787.00000	869	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		622.00000	554	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		853.00000	939	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		606.00000	540	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		887.00000	974	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		656.00000	584	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		787.00000	869	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		576.00000	512	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		957.00000	1,047	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		692.00000	617	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		723.00000	801	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		606.00000	540	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		887.00000	974	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		591.00000	526	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		922.00000	1,010	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		507.00000	451	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,138.00000	1,236	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		483.00000	429	26.60	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,214.00000	1,314	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		429.00000	380	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,410.00000	1,514	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		460.00000	409	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,291.00000	1,393	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		495.00000	440	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,176.00000	1,275	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		495.00000	440	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,176.00000	1,275	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		449.00000	399	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,330.00000	1,433	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		171.00000	150	32.47	0.00	0	114.00

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	12.30	Put		3,301.00000	3,434	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		391.00000	345	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,572.00000	1,680	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		374.00000	330	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,655.00000	1,764	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		366.00000	322	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,697.00000	1,807	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		350.00000	308	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,781.00000	1,892	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		319.00000	282	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,949.00000	2,066	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		284.00000	253	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,165.00000	2,288	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		291.00000	259	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,122.00000	2,244	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		304.00000	270	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,035.00000	2,155	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		400.00000	354	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,531.00000	1,638	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		383.00000	337	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,613.00000	1,722	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		342.00000	301	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,822.00000	1,936	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		326.00000	288	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,907.00000	2,023	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		319.00000	282	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,949.00000	2,066	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		419.00000	371	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,450.00000	1,555	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		439.00000	389	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,370.00000	1,474	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		358.00000	315	28.42	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,739.00000	1,849	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		334.00000	295	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,864.00000	1,979	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		439.00000	389	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,370.00000	1,474	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		122.00000	115	33.84	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,952.00000	4,099	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		272.00000	242	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,253.00000	2,376	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		278.00000	248	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,209.00000	2,332	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		255.00000	226	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,386.00000	2,511	30.33	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	11.20	Call			266.00000	237	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,297.00000	2,421	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			171.00000	150	32.47	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,301.00000	3,434	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			225.00000	199	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,656.00000	2,783	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			235.00000	208	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,565.00000	2,692	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			192.00000	169	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,023.00000	3,154	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			164.00000	144	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,395.00000	3,528	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			137.00000	124	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,768.00000	3,908	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			108.00000	102	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,139.00000	4,287	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			200.00000	176	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,931.00000	3,061	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			145.00000	128	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,676.00000	3,813	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			115.00000	109	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,045.00000	4,193	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,010.00000	917	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			341.00000	402	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			729.00000	651	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			660.00000	736	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			533.00000	474	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,064.00000	1,159	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			185.00000	162	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,115.00000	3,247	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			102.00000	97	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,233.00000	4,381	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,072.00000	971	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			303.00000	356	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			769.00000	688	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			600.00000	673	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			561.00000	499	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			992.00000	1,084	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			419.00000	371	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,450.00000	1,555	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			245.00000	217	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,475.00000	2,601	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			152.00000	133	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,583.00000	3,718	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			856.00000	772	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.80	Put			487.00000	556	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			208.00000	183	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,839.00000	2,968	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			85.00000	81	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,516.00000	4,665	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			811.00000	729	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			542.00000	613	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			158.00000	139	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,489.00000	3,623	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			115.00000	109	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,045.00000	4,193	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			80.00000	76	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,611.00000	4,761	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			903.00000	817	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			434.00000	502	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			216.00000	191	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,747.00000	2,875	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			129.00000	119	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,860.00000	4,004	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			90.00000	86	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,421.00000	4,570	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			954.00000	866	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			385.00000	450	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			177.00000	156	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,208.00000	3,340	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			137.00000	124	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,768.00000	3,908	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			96.00000	91	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,327.00000	4,475	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			879.00000	794	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			460.00000	529	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			639.00000	569	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			820.00000	903	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			471.00000	419	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,252.00000	1,353	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			212.00000	187	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,793.00000	2,921	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			167.00000	147	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,348.00000	3,481	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			125.00000	117	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,906.00000	4,052	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			88.00000	83	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,468.00000	4,618	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,203.00000	1,089	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			234.00000	273	21.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.80	Call			856.00000	772	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			487.00000	556	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			208.00000	183	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,839.00000	2,968	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,273.00000	1,152	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			204.00000	236	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,309.00000	1,185	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			190.00000	219	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			928.00000	841	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			409.00000	476	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			674.00000	600	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			754.00000	835	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			284.00000	253	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,165.00000	2,288	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			221.00000	195	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,702.00000	2,829	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			174.00000	153	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,255.00000	3,387	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			133.00000	121	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,814.00000	3,956	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,421.00000	1,292	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			152.00000	176	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			729.00000	651	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			660.00000	736	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			185.00000	162	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,115.00000	3,247	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,383.00000	1,255	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			163.00000	189	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			980.00000	891	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			361.00000	426	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			520.00000	463	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,101.00000	1,197	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			297.00000	265	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,078.00000	2,199	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			230.00000	203	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,611.00000	2,738	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			181.00000	159	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,162.00000	3,294	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			105.00000	99	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,186.00000	4,334	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,582.00000	1,446	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			112.00000	130	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,136.00000	1,029	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			267.00000	313	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			255.00000	226	30.33	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	11.30	Put		2,386.00000	2,511	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		1,623.00000	1,486	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		104.00000	120	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		1,169.00000	1,058	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		250.00000	293	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		833.00000	750	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		514.00000	584	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		261.00000	231	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,341.00000	2,466	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		204.00000	180	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,885.00000	3,014	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		1,665.00000	1,526	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		96.00000	111	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		1,345.00000	1,218	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		176.00000	203	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		692.00000	617	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		723.00000	801	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,104.00000	1,000	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		284.00000	334	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		790.00000	708	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		570.00000	643	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		250.00000	222	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		2,431.00000	2,556	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		196.00000	173	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,977.00000	3,107	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		155.00000	136	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		3,536.00000	3,670	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		78.00000	74	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		4,658.00000	4,808	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		811.00000	729	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		542.00000	613	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		200.00000	176	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,931.00000	3,061	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		71.00000	68	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		4,802.00000	4,952	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		75.00000	72	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		4,706.00000	4,856	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		833.00000	750	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		514.00000	584	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		204.00000	180	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,885.00000	3,014	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		161.00000	141	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,442.00000	3,576	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		82.00000	78	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		4,563.00000	4,713	33.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.00	Call			67.00000	64	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,897.00000	5,048	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,238.00000	1,120	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			219.00000	254	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,136.00000	1,029	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			267.00000	313	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,203.00000	1,089	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			234.00000	273	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,582.00000	1,446	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			112.00000	130	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,309.00000	1,185	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			190.00000	219	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			1,041.00000	944	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			321.00000	378	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			221.00000	195	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,702.00000	2,829	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			133.00000	121	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,814.00000	3,956	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			65.00000	62	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			4,945.00000	5,096	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,461.00000	1,329	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			141.00000	164	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			93.00000	88	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,374.00000	4,523	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,541.00000	1,406	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			121.00000	141	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			99.00000	94	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,280.00000	4,428	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,837.00000	1,694	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			68.00000	78	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,974.00000	1,824	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			55.00000	59	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			928.00000	841	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			409.00000	476	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			358.00000	315	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,739.00000	1,849	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			149.00000	131	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,630.00000	3,765	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			118.00000	112	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			3,999.00000	4,146	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			2,021.00000	1,869	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			52.00000	53	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			954.00000	866	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			385.00000	450	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,707.00000	1,567	21.05	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	7.55	Put		88.00000	102	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		790.00000	708	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		570.00000	643	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		311.00000	276	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		1,992.00000	2,110	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		230.00000	203	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,611.00000	2,738	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		99.00000	94	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,280.00000	4,428	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,928.00000	1,780	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		58.00000	65	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		903.00000	817	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		434.00000	502	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		2,306.00000	2,148	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		37.00000	32	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,582.00000	1,446	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		112.00000	130	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		2,354.00000	2,197	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		35.00000	31	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		429.00000	380	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,410.00000	1,514	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,258.00000	2,099	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		39.00000	34	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,541.00000	1,406	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		121.00000	141	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,104.00000	1,000	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		284.00000	334	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		409.00000	362	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,490.00000	1,597	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		167.00000	147	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,348.00000	3,481	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,258.00000	2,099	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		39.00000	34	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		2,402.00000	2,246	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		33.00000	30	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		5,619.00000	5,466	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		4,120.00000	3,972	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	6	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		2,643.00000	2,491	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		24.00000	25	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		26.00000	25	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		6,406.00000	6,559	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,869.00000	5,716	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	32.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.80	Call			4,369.00000	4,219	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	4	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,883.00000	2,736	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			14.00000	21	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			1,500.00000	1,368	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			131.00000	152	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			30.00000	29	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,161.00000	6,313	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			0.00000	1,737	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	71	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			0.00000	1,255	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	189	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			0.00000	891	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			0.00000	426	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	131	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			0.00000	3,765	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.12920		9.28280		23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			827.00000	752	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			845.00000	923	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			792.00000	719	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			909.00000	990	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			741.00000	674	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,009.00000	1,094	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			774.00000	704	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			942.00000	1,024	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			710.00000	645	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,077.00000	1,166	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			710.00000	645	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,077.00000	1,166	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			405.00000	375	28.60	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,172.00000	2,296	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			346.00000	317	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,563.00000	2,688	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			886.00000	805	23.88	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			753.00000	825	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			726.00000	659	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,043.00000	1,130	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			637.00000	581	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,254.00000	1,351	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			598.00000	546	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,365.00000	1,467	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			539.00000	494	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,557.00000	1,665	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			586.00000	535	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,403.00000	1,506	26.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.95	Call			624.00000	569	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,291.00000	1,390	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			624.00000	569	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,291.00000	1,390	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			574.00000	525	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,441.00000	1,545	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			254.00000	239	30.84	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,271.00000	3,410	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			651.00000	593	25.65	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,218.00000	1,314	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			574.00000	525	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,441.00000	1,545	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			498.00000	458	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,715.00000	1,828	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			488.00000	449	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,756.00000	1,870	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			508.00000	466	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,675.00000	1,787	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			479.00000	441	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,796.00000	1,911	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			452.00000	417	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,919.00000	2,038	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			412.00000	382	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,129.00000	2,252	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			377.00000	348	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,344.00000	2,469	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			384.00000	355	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,301.00000	2,426	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			397.00000	369	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,215.00000	2,340	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			390.00000	362	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,258.00000	2,383	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			435.00000	402	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,003.00000	2,123	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			444.00000	410	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,961.00000	2,080	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			420.00000	388	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,087.00000	2,209	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			405.00000	375	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,172.00000	2,296	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			427.00000	395	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,045.00000	2,166	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			461.00000	425	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,878.00000	1,995	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			479.00000	441	27.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,796.00000	1,911	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		444.00000	410	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,961.00000	2,080	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		370.00000	342	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,388.00000	2,512	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		353.00000	324	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,510.00000	2,635	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		364.00000	335	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,431.00000	2,556	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		364.00000	335	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,431.00000	2,556	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		358.00000	329	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,475.00000	2,600	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		329.00000	300	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,697.00000	2,821	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		352.00000	323	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,519.00000	2,644	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		319.00000	290	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		2,786.00000	2,910	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		340.00000	311	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		2,608.00000	2,732	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		335.00000	306	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,652.00000	2,776	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		680.00000	618	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,147.00000	1,239	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		598.00000	546	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,365.00000	1,467	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		551.00000	504	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,518.00000	1,625	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		529.00000	485	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,596.00000	1,705	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		224.00000	219	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,491.00000	3,640	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		758.00000	688	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		975.00000	1,059	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		335.00000	306	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,652.00000	2,776	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		123.00000	137	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,540.00000	4,708	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		809.00000	735	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		876.00000	956	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		435.00000	402	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,003.00000	2,123	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		133.00000	148	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,401.00000	4,569	32.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.25	Call			846.00000	769	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			813.00000	890	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			141.00000	155	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,308.00000	4,476	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			866.00000	787	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			783.00000	857	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			397.00000	369	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,215.00000	2,340	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			144.00000	159	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,261.00000	4,430	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			906.00000	823	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			723.00000	794	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			152.00000	167	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,169.00000	4,338	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			309.00000	280	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,876.00000	3,000	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			108.00000	122	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			4,775.00000	4,942	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			695.00000	631	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,112.00000	1,202	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			324.00000	295	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,741.00000	2,866	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			314.00000	285	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,831.00000	2,955	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			111.00000	125	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			4,728.00000	4,895	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			309.00000	280	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,876.00000	3,000	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			300.00000	270	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,967.00000	3,091	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			288.00000	261	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,055.00000	3,182	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			97.00000	110	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,964.00000	5,131	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			665.00000	605	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,182.00000	1,276	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			370.00000	342	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,388.00000	2,512	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			314.00000	285	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,831.00000	2,955	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			304.00000	275	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,922.00000	3,046	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			105.00000	119	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,822.00000	4,989	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			117.00000	131	32.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.80	Put		4,634.00000	4,802	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		827.00000	752	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		845.00000	923	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		137.00000	151	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		4,354.00000	4,522	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		1,043.00000	944	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		560.00000	615	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		160.00000	175	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,077.00000	4,246	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		968.00000	881	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		635.00000	702	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		470.00000	433	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,837.00000	1,953	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		390.00000	362	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,258.00000	2,383	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		148.00000	163	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,215.00000	4,384	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		427.00000	395	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,045.00000	2,166	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		358.00000	329	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,475.00000	2,600	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		130.00000	144	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		4,447.00000	4,615	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		1,018.00000	923	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		585.00000	643	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		488.00000	449	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,756.00000	1,870	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		470.00000	433	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,837.00000	1,953	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		156.00000	171	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,123.00000	4,292	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		944.00000	861	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		662.00000	732	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		127.00000	141	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,494.00000	4,662	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		1,069.00000	966	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		536.00000	587	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		164.00000	179	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,032.00000	4,200	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		1,151.00000	1,037	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		468.00000	507	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		518.00000	475	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,635.00000	1,746	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		178.00000	190	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		3,895.00000	4,060	31.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.55	Call			1,179.00000	1,061	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			446.00000	482	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			529.00000	485	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,596.00000	1,705	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			182.00000	193	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			3,849.00000	4,013	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,238.00000	1,113	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			405.00000	433	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			192.00000	199	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			3,759.00000	3,920	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			1,208.00000	1,087	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			425.00000	457	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			562.00000	514	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,479.00000	1,585	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			539.00000	494	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,557.00000	1,665	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			187.00000	196	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			3,804.00000	3,966	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,460.00000	1,313	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			278.00000	284	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			611.00000	557	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,328.00000	1,428	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			229.00000	223	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,447.00000	3,594	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,427.00000	1,283	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			294.00000	303	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,529.00000	1,384	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			247.00000	255	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			665.00000	605	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,182.00000	1,276	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			241.00000	231	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,359.00000	3,502	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,565.00000	1,420	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			232.00000	241	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			248.00000	235	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,315.00000	3,456	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,330.00000	1,194	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			347.00000	365	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			586.00000	535	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,403.00000	1,506	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			562.00000	514	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,479.00000	1,585	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			207.00000	209	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,624.00000	3,780	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,495.00000	1,348	21.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.05	Put			262.00000	269	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			651.00000	593	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,218.00000	1,314	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			235.00000	227	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,403.00000	3,548	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,601.00000	1,456	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			218.00000	227	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			695.00000	631	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,112.00000	1,202	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,788.00000	1,647	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			156.00000	168	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			774.00000	704	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			942.00000	1,024	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			248.00000	235	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,315.00000	3,456	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,828.00000	1,686	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			145.00000	157	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,867.00000	1,726	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			134.00000	147	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			809.00000	735	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			876.00000	956	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			260.00000	243	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,228.00000	3,364	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,908.00000	1,767	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			125.00000	138	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,633.00000	5,479	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			4,133.00000	3,993	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			1.00000	14	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,663.00000	2,529	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			30.00000	50	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			213.00000	212	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			3,580.00000	3,733	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			43.00000	52	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			6,411.00000	6,573	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,883.00000	5,729	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			4,383.00000	4,238	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			0.00000	9	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,901.00000	2,768	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			18.00000	39	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			50.00000	59	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,167.00000	6,330	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			0.00000	1,933	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			0.00000	104	21.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.10	Call		0.00000	823	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		0.00000	794	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		0.00000	787	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		0.00000	857	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		0.00000	659	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		0.00000	1,130	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		0.00000	265	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		0.00000	3,136	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.22480	9.37810		23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		943.00000	861	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		965.00000	1,037	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		907.00000	829	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,029.00000	1,104	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		857.00000	783	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,129.00000	1,208	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		890.00000	813	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,062.00000	1,138	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		825.00000	754	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,197.00000	1,279	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		873.00000	798	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,095.00000	1,173	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		408.00000	370	29.06	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		2,930.00000	3,045	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		1,040.00000	950	23.48	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		812.00000	875	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		841.00000	768	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,163.00000	1,243	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		753.00000	688	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,375.00000	1,463	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		713.00000	652	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,485.00000	1,577	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		653.00000	598	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,675.00000	1,773	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		700.00000	640	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,522.00000	1,616	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		739.00000	675	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,411.00000	1,501	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		366.00000	343	29.47	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,138.00000	3,268	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		943.00000	861	24.04	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		965.00000	1,037	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,674.00000	1,526	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		296.00000	301	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		810.00000	740	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,232.00000	1,315	24.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.90	Call			781.00000	713	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,303.00000	1,388	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			726.00000	663	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,448.00000	1,539	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			676.00000	619	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,598.00000	1,694	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			328.00000	317	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,350.00000	3,492	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,640.00000	1,491	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			312.00000	317	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			795.00000	726	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,267.00000	1,351	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			767.00000	700	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,338.00000	1,425	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			688.00000	629	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,560.00000	1,655	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			664.00000	608	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,636.00000	1,733	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			321.00000	312	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,393.00000	3,538	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,542.00000	1,390	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			364.00000	365	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			781.00000	713	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,303.00000	1,388	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			676.00000	619	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,598.00000	1,694	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			631.00000	578	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,753.00000	1,853	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			300.00000	298	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,522.00000	3,674	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,449.00000	1,306	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			421.00000	432	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			739.00000	675	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,411.00000	1,501	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			664.00000	608	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,636.00000	1,733	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			642.00000	588	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,714.00000	1,813	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			620.00000	568	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,792.00000	1,893	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			600.00000	550	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			1,872.00000	1,975	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			281.00000	285	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,653.00000	3,810	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,574.00000	1,423	20.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.15	Put			346.00000	349	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			795.00000	726	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,267.00000	1,351	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			307.00000	303	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,479.00000	3,628	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,850.00000	1,707	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			222.00000	232	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			925.00000	845	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			997.00000	1,070	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			767.00000	700	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,338.00000	1,425	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,887.00000	1,745	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			209.00000	220	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			810.00000	740	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,232.00000	1,315	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			358.00000	338	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,180.00000	3,313	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,924.00000	1,783	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			196.00000	208	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			961.00000	878	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			933.00000	1,003	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			925.00000	845	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			997.00000	1,070	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			350.00000	333	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,222.00000	3,358	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,962.00000	1,821	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			184.00000	196	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			980.00000	896	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			902.00000	971	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,628.00000	5,475	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	1	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			4,130.00000	3,996	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			2.00000	21	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,684.00000	2,548	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			56.00000	73	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,511.00000	1,362	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			383.00000	387	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			496.00000	455	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,368.00000	2,480	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			143.00000	161	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,014.00000	5,186	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			71.00000	85	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,443.00000	6,610	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,878.00000	5,725	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	27.78	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	5.00	Call		4,379.00000	4,239	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		1.00000	14	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,915.00000	2,779	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		37.00000	55	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		535.00000	492	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,157.00000	2,267	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		314.00000	308	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		3,436.00000	3,583	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		160.00000	179	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		4,782.00000	4,954	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		80.00000	94	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,202.00000	6,370	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		0.00000	2,020	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		0.00000	146	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		0.00000	987	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		0.00000	812	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		0.00000	914	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		0.00000	939	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		0.00000	813	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		0.00000	1,138	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		0.00000	375	28.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		0.00000	3,001	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			12.84420	13.11930		20.66	3,121,140.60	243	17,849.00
£ / R On 12/06/2009 Currency Future	13.10	Call		0.00000	281	21.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		0.00000	537	21.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		372.00000	253	22.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		453.00000	609	22.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		305.00000	207	23.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		586.00000	763	23.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		320.00000	217	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		551.00000	723	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		291.00000	197	23.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		621.00000	803	23.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		184.00000	107	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		965.00000	1,162	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		252.00000	166	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		733.00000	922	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		241.00000	155	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		771.00000	961	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		230.00000	144	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		811.00000	1,000	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		197.00000	115	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		927.00000	1,121	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		151.00000	84	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.05	Put		1,081.00000	1,290	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		172.00000	99	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		1,003.00000	1,205	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		184.00000	107	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		965.00000	1,162	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		161.00000	91	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		1,042.00000	1,247	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		131.00000	72	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		1,162.00000	1,377	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call		122.00000	66	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		1,203.00000	1,422	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		114.00000	61	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		1,244.00000	1,466	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		106.00000	56	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		1,286.00000	1,512	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		141.00000	78	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		1,121.00000	1,334	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		62.00000	30	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,593.00000	1,836	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		41.00000	19	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,822.00000	2,075	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		17.00000	7	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		2,298.00000	2,563	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		30.00000	13	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		2,010.00000	2,268	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		35.00000	15	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		1,916.00000	2,171	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		32.00000	14	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,963.00000	2,220	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		41.00000	19	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,822.00000	2,075	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		91.00000	47	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		1,372.00000	1,603	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		73.00000	36	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,503.00000	1,742	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		57.00000	27	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		1,638.00000	1,883	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		49.00000	23	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,730.00000	1,978	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		45.00000	21	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,776.00000	2,026	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		38.00000	17	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		1,869.00000	2,123	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		62.00000	30	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,593.00000	1,836	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.75	Call			53.00000	25	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,684.00000	1,931	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			67.00000	33	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,548.00000	1,789	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			67.00000	33	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,548.00000	1,789	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			78.00000	39	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,459.00000	1,695	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			98.00000	51	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,329.00000	1,557	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			85.00000	43	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,415.00000	1,649	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			19.00000	8	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,250.00000	2,513	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			27.00000	11	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,058.00000	2,317	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			19.00000	8	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,250.00000	2,513	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			32.00000	14	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,963.00000	2,220	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			16.00000	6	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,347.00000	2,612	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			23.00000	9	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,153.00000	2,415	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			131.00000	72	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,162.00000	1,377	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			45.00000	21	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,776.00000	2,026	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			25.00000	10	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,106.00000	2,366	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			13.00000	5	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,444.00000	2,711	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			7.00000	2	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,787.00000	3,058	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			4.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,035.00000	3,307	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			7.00000	3	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,738.00000	3,008	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			11.00000	4	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,542.00000	2,810	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			10.00000	4	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,591.00000	2,859	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			12.00000	4	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,493.00000	2,760	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			9.00000	3	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.75	Put			2,640.00000	2,909	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			12.00000	4	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,493.00000	2,760	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			3.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,233.00000	3,507	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			5.00000	2	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,886.00000	3,158	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			4.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,985.00000	3,257	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			2.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,383.00000	3,656	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			4.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,084.00000	3,357	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			2.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,283.00000	3,556	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			2.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,482.00000	3,756	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,582.00000	3,856	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,632.00000	3,906	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			2.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,333.00000	3,606	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			3.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,134.00000	3,407	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,682.00000	3,956	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,031.00000	4,306	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,931.00000	4,206	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,381.00000	4,656	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,681.00000	4,956	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,281.00000	5,556	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,881.00000	6,156	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,031.00000	6,306	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,681.00000	5,956	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,231.00000	5,506	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,131.00000	5,406	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,631.00000	5,906	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,131.00000	4,406	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			3.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,184.00000	3,457	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			8.00000	3	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,689.00000	2,959	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			30.00000	13	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,010.00000	2,268	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			21.00000	8	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,201.00000	2,464	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			17.00000	7	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,298.00000	2,563	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			14.00000	5	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,395.00000	2,661	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			49.00000	23	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,730.00000	1,978	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			21.00000	8	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,201.00000	2,464	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			27.00000	11	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,058.00000	2,317	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			13.00000	5	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,444.00000	2,711	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			8.00000	3	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,689.00000	2,959	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			7.00000	2	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,787.00000	3,058	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			11.00000	4	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,542.00000	2,810	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			4.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,084.00000	3,357	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			7.00000	2	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,787.00000	3,058	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			4.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,985.00000	3,257	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			6.00000	2	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,837.00000	3,108	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			5.00000	2	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,936.00000	3,207	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			2.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,283.00000	3,556	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			5.00000	2	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.00	Put			2,886.00000	3,158	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			3.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,184.00000	3,457	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			2.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,482.00000	3,756	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,682.00000	3,956	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,582.00000	3,856	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,782.00000	4,056	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,881.00000	4,156	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,782.00000	4,056	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,981.00000	4,256	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			2.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,432.00000	3,706	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,532.00000	3,806	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,732.00000	4,006	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,831.00000	4,106	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			4.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,035.00000	3,307	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			3.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,233.00000	3,507	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,732.00000	4,006	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,231.00000	4,506	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,331.00000	4,606	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,431.00000	4,706	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,531.00000	4,806	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,331.00000	5,606	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,431.00000	5,706	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,531.00000	5,806	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,731.00000	6,006	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,831.00000	6,106	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,931.00000	6,206	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,731.00000	5,006	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,831.00000	5,106	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,931.00000	5,206	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,031.00000	5,306	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,831.00000	5,106	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,031.00000	5,306	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,331.00000	5,606	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,531.00000	5,806	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,381.00000	5,656	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,481.00000	5,756	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,581.00000	5,856	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,781.00000	6,056	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,981.00000	6,256	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,081.00000	6,356	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,731.00000	6,006	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,931.00000	6,206	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,131.00000	6,406	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,231.00000	6,506	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,331.00000	6,606	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.55	Put			6,431.00000	6,706	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,781.00000	6,056	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,181.00000	6,456	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,281.00000	6,556	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,281.00000	4,556	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,481.00000	4,756	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,581.00000	4,856	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,781.00000	5,056	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,881.00000	5,156	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,981.00000	5,256	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,081.00000	5,356	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,981.00000	4,256	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,081.00000	4,356	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,181.00000	4,456	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,281.00000	4,556	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,781.00000	5,056	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,532.00000	3,806	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,031.00000	4,306	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,931.00000	4,206	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,231.00000	4,506	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,431.00000	4,706	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			2.00000	1	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,333.00000	3,606	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			7.00000	3	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,738.00000	3,008	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.55	Call			73.00000	36	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,503.00000	1,742	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			220.00000	134	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			850.00000	1,040	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			151.00000	84	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,081.00000	1,290	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			210.00000	124	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			890.00000	1,080	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			91.00000	47	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,372.00000	1,603	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			277.00000	187	23.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			658.00000	843	23.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			210.00000	124	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			890.00000	1,080	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			197.00000	115	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			927.00000	1,121	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			98.00000	51	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,329.00000	1,557	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			106.00000	56	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,286.00000	1,512	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			264.00000	179	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			695.00000	884	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			241.00000	155	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			771.00000	961	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			264.00000	179	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			695.00000	884	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			336.00000	229	22.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			517.00000	685	22.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			305.00000	207	23.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			586.00000	763	23.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			354.00000	241	22.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			484.00000	647	22.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,219.00000	4,944	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,719.00000	3,444	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,221.00000	1,946	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			1.00000	2	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			835.00000	610	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			116.00000	166	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,281.00000	5,556	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,781.00000	7,056	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,669.00000	5,394	19.43	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	7.45	Put		0.00000	0	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call		4,169.00000	3,894	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put		0.00000	0	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call		2,670.00000	2,394	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put		0.00000	0	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		1,212.00000	957	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		43.00000	63	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		5,919.00000	5,644	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,419.00000	4,144	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,919.00000	2,644	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,441.00000	1,177	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		22.00000	33	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		0.00000	435	20.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		0.00000	291	20.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		0.00000	390	20.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		0.00000	345	20.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		0.00000	349	20.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		0.00000	405	20.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		0.00000	313	21.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		0.00000	469	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.04370	13.31800		21.39	104,349.60	8	3,509.00
£ / R On 14/09/2009 Currency Future	13.30	Call		0.00000	594	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		0.00000	850	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		691.00000	562	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		773.00000	919	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		621.00000	506	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		903.00000	1,062	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		638.00000	519	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		870.00000	1,025	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		605.00000	492	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		937.00000	1,099	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		474.00000	363	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,256.00000	1,419	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		560.00000	451	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		1,042.00000	1,207	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		533.00000	420	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,115.00000	1,276	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		546.00000	435	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		1,078.00000	1,242	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		533.00000	420	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,115.00000	1,276	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		490.00000	376	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.05	Put			1,222.00000	1,383	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			427.00000	324	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,359.00000	1,530	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			442.00000	336	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,324.00000	1,493	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			474.00000	363	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,256.00000	1,419	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			398.00000	300	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,430.00000	1,606	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			371.00000	277	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,503.00000	1,684	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			358.00000	267	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,540.00000	1,723	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			412.00000	312	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,394.00000	1,568	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			277.00000	201	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,809.00000	2,008	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			228.00000	163	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,010.00000	2,220	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			153.00000	106	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,435.00000	2,662	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			188.00000	132	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,220.00000	2,438	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			203.00000	144	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,135.00000	2,350	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			220.00000	157	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,052.00000	2,263	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			277.00000	201	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,809.00000	2,008	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			333.00000	246	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,615.00000	1,803	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			298.00000	218	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,730.00000	1,925	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			228.00000	163	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,010.00000	2,220	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			247.00000	178	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,929.00000	2,134	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			266.00000	193	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,848.00000	2,049	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			237.00000	170	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,969.00000	2,177	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			256.00000	185	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,888.00000	2,092	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			287.00000	210	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,769.00000	1,966	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.90	Call			266.00000	193	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,848.00000	2,049	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			195.00000	138	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,177.00000	2,394	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			211.00000	150	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,093.00000	2,306	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			309.00000	227	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,691.00000	1,884	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			188.00000	132	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,220.00000	2,438	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			153.00000	106	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,435.00000	2,662	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			173.00000	121	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,305.00000	2,527	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			147.00000	101	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,479.00000	2,707	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			141.00000	97	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,523.00000	2,753	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			166.00000	116	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,348.00000	2,572	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			384.00000	289	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,466.00000	1,645	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			130.00000	88	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,612.00000	2,845	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			321.00000	237	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,653.00000	1,843	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			287.00000	210	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,769.00000	1,966	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			180.00000	126	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,262.00000	2,482	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			412.00000	312	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,394.00000	1,568	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			507.00000	390	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,189.00000	1,347	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			520.00000	405	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,152.00000	1,311	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			458.00000	349	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,290.00000	1,456	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			345.00000	256	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,577.00000	1,763	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			195.00000	138	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,177.00000	2,394	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			119.00000	81	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,701.00000	2,937	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			180.00000	126	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.40	Put			2,262.00000	2,482	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			130.00000	88	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,612.00000	2,845	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			119.00000	81	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,701.00000	2,937	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			110.00000	73	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,792.00000	3,030	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			101.00000	67	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,883.00000	3,123	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			237.00000	170	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,969.00000	2,177	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			160.00000	111	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,392.00000	2,617	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			135.00000	92	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,567.00000	2,799	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			160.00000	111	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,392.00000	2,617	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			125.00000	84	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,657.00000	2,891	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			114.00000	77	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,746.00000	2,983	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			105.00000	70	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,837.00000	3,076	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			384.00000	289	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,466.00000	1,645	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			85.00000	55	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,067.00000	3,312	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			458.00000	349	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,290.00000	1,456	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			321.00000	237	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,653.00000	1,843	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			220.00000	157	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,052.00000	2,263	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			333.00000	246	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,615.00000	1,803	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			575.00000	467	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,007.00000	1,174	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			546.00000	435	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,078.00000	1,242	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			490.00000	376	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,222.00000	1,383	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			345.00000	256	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,577.00000	1,763	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			560.00000	451	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,042.00000	1,207	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.70	Call			590.00000	480	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			972.00000	1,136	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			398.00000	300	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,430.00000	1,606	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			655.00000	533	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			837.00000	989	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			621.00000	506	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			903.00000	1,062	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			672.00000	548	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			804.00000	954	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,218.00000	4,944	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,721.00000	3,447	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			3.00000	3	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,274.00000	2,013	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			56.00000	70	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,085.00000	885	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			367.00000	441	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			41.00000	25	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,823.00000	4,081	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			9.00000	5	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,291.00000	5,561	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			2.00000	1	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,784.00000	7,057	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,668.00000	5,394	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,169.00000	3,895	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	1	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,694.00000	2,426	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			26.00000	32	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,397.00000	1,173	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			229.00000	279	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			62.00000	39	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,394.00000	3,646	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			15.00000	8	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,847.00000	5,115	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			3.00000	2	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,335.00000	6,608	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,918.00000	5,644	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,418.00000	4,144	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,934.00000	2,664	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			16.00000	20	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,588.00000	1,353	20.25	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 14/09/2009 Currency Future	11.90	Put			170.00000	209	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			77.00000	50	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,159.00000	3,407	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			19.00000	11	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,601.00000	4,867	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			4.00000	2	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,086.00000	6,358	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	744	20.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			0.00000	600	20.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	703	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			0.00000	660	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			0.00000	664	21.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			0.00000	721	21.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			0.00000	628	21.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			0.00000	784	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.21640		13.48950		21.70	330,410.00	25	441.00
£ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	808	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			0.00000	1,092	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			900.00000	776	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,011.00000	1,160	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			832.00000	699	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,142.00000	1,282	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			865.00000	737	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,076.00000	1,220	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			816.00000	681	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,176.00000	1,314	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			679.00000	532	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,490.00000	1,616	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			770.00000	628	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,281.00000	1,411	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			756.00000	611	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,316.00000	1,445	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			756.00000	611	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,316.00000	1,445	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			741.00000	594	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,352.00000	1,478	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			696.00000	547	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,457.00000	1,581	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			629.00000	489	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,590.00000	1,722	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			662.00000	517	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,523.00000	1,651	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			646.00000	503	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,556.00000	1,687	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			613.00000	475	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	14.50	Put			1,624.00000	1,759	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			497.00000	376	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,908.00000	2,060	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			511.00000	388	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,871.00000	2,021	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			582.00000	449	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,693.00000	1,832	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			553.00000	423	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,763.00000	1,907	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			524.00000	399	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,835.00000	1,983	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			471.00000	354	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,982.00000	2,138	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			446.00000	334	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,057.00000	2,217	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			423.00000	314	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,133.00000	2,298	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			338.00000	245	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,449.00000	2,629	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			741.00000	594	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,352.00000	1,478	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			714.00000	563	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,425.00000	1,546	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			800.00000	663	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,211.00000	1,346	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			582.00000	449	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,693.00000	1,832	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			728.00000	578	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,388.00000	1,512	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			598.00000	462	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,658.00000	1,795	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			567.00000	436	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,728.00000	1,869	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			538.00000	411	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,799.00000	1,945	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			434.00000	324	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,095.00000	2,257	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			816.00000	681	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,176.00000	1,314	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			785.00000	645	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,245.00000	1,379	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			728.00000	578	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,388.00000	1,512	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			598.00000	462	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,658.00000	1,795	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	14.95	Call			484.00000	365	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,945.00000	2,099	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			567.00000	436	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,728.00000	1,869	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			459.00000	344	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,019.00000	2,178	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			800.00000	663	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,211.00000	1,346	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			646.00000	503	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,556.00000	1,687	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			497.00000	376	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,908.00000	2,060	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			882.00000	756	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,043.00000	1,190	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			848.00000	718	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,109.00000	1,251	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			662.00000	517	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,523.00000	1,651	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,190.00000	4,918	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,711.00000	3,442	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			21.00000	25	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,344.00000	2,099	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			155.00000	182	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,266.00000	1,076	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			577.00000	660	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			302.00000	216	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,612.00000	2,799	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			121.00000	78	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,932.00000	4,162	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			45.00000	26	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,355.00000	5,609	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			16.00000	8	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,826.00000	7,092	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,640.00000	5,367	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,149.00000	3,878	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			10.00000	12	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,732.00000	2,477	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			93.00000	110	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,550.00000	1,341	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			410.00000	474	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			389.00000	286	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,250.00000	2,420	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			161.00000	107	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	16.85	Put		3,521.00000	3,741	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		61.00000	36	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		4,922.00000	5,170	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		22.00000	11	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,382.00000	6,645	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,890.00000	5,617	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,395.00000	4,124	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		6.00000	7	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,957.00000	2,697	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		68.00000	81	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,723.00000	1,504	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		334.00000	387	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		188.00000	127	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,298.00000	3,511	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		72.00000	44	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,683.00000	4,927	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		26.00000	14	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,136.00000	6,398	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	954	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		0.00000	838	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	915	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		0.00000	898	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	877	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		0.00000	961	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	842	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		0.00000	1,025	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.51220	13.79050		22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,331.00000	1,172	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,341.00000	1,459	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,296.00000	1,139	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,406.00000	1,527	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,228.00000	1,078	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,537.00000	1,666	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,262.00000	1,108	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,471.00000	1,596	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,211.00000	1,063	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,571.00000	1,701	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		1,076.00000	943	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,885.00000	2,030	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,148.00000	1,007	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,708.00000	1,845	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,483.00000	1,311	22.05	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,093.00000	1,199	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		550.00000	476	27.86	0.00	0	11,194.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.50	Put		4,260.00000	4,464	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,279.00000	1,123	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,438.00000	1,561	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,999.00000	1,781	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		559.00000	619	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,730.00000	1,531	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		789.00000	868	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,504.00000	1,329	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,063.00000	1,167	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,314.00000	1,155	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,373.00000	1,493	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		891.00000	781	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,451.00000	2,619	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		708.00000	621	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,268.00000	3,459	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		569.00000	493	27.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,129.00000	4,330	27.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		459.00000	361	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,018.00000	5,199	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,032.00000	1,810	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		542.00000	598	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,754.00000	1,553	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		764.00000	841	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,525.00000	1,348	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		1,034.00000	1,136	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,164.00000	1,021	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,673.00000	1,809	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		902.00000	791	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,412.00000	2,579	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		716.00000	628	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,225.00000	3,416	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		576.00000	498	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,085.00000	4,286	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		464.00000	367	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,973.00000	5,155	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,242.00000	4,935	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		52.00000	22	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,806.00000	3,519	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		115.00000	107	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,526.00000	2,264	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		336.00000	352	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,612.00000	1,425	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		921.00000	1,013	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		748.00000	656	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,058.00000	3,244	26.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.60	Call			538.00000	461	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,348.00000	4,549	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			391.00000	282	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,701.00000	5,870	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			272.00000	170	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,082.00000	7,258	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,684.00000	5,374	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			43.00000	11	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,225.00000	3,940	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			85.00000	77	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,877.00000	2,609	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			237.00000	247	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,831.00000	1,622	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			690.00000	760	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			830.00000	728	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,689.00000	2,866	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			596.00000	516	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,955.00000	4,153	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			430.00000	327	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,290.00000	5,465	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			310.00000	198	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,670.00000	6,836	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,929.00000	5,620	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			39.00000	8	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,461.00000	4,174	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			71.00000	62	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,082.00000	2,813	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			191.00000	201	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,967.00000	1,752	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			576.00000	640	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			881.00000	772	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,490.00000	2,660	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			631.00000	547	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,740.00000	3,934	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			454.00000	355	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,064.00000	5,243	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			333.00000	216	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,443.00000	6,603	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.45800		11.81500		20.04	2,990,538.00	261	22,346.00
€ / R On 12/06/2009 Currency Future	11.80	Call			352.00000	213	22.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			337.00000	555	22.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			332.00000	201	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			367.00000	593	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			332.00000	201	22.30	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 12/06/2009 Currency Future	11.85	Put		367.00000	593	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		296.00000	171	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		431.00000	663	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		209.00000	101	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		644.00000	893	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		250.00000	132	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		535.00000	774	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		250.00000	132	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		535.00000	774	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		193.00000	92	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		678.00000	934	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		225.00000	111	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		610.00000	853	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		179.00000	84	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		714.00000	976	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		166.00000	76	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		751.00000	1,018	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		153.00000	69	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		788.00000	1,061	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		119.00000	51	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		904.00000	1,193	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		84.00000	34	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		1,069.00000	1,376	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		58.00000	22	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		1,243.00000	1,564	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		64.00000	24	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		1,199.00000	1,516	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		32.00000	11	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,517.00000	1,853	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		29.00000	9	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,564.00000	1,901	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		36.00000	12	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		1,471.00000	1,804	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		39.00000	13	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		1,424.00000	1,755	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		44.00000	15	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,379.00000	1,707	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		44.00000	15	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,379.00000	1,707	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		53.00000	19	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,288.00000	1,611	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		21.00000	6	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		1,706.00000	2,048	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		15.00000	4	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,850.00000	2,196	22.30	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 12/06/2009 Currency Future	13.70	Call			14.00000	4	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,899.00000	2,246	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			26.00000	8	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,611.00000	1,950	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			29.00000	9	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,564.00000	1,901	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			53.00000	19	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,288.00000	1,611	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			77.00000	30	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,112.00000	1,422	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			48.00000	17	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,333.00000	1,659	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			70.00000	27	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,155.00000	1,469	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			23.00000	7	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,658.00000	1,999	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			15.00000	4	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,850.00000	2,196	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			14.00000	4	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,899.00000	2,246	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			11.00000	3	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,996.00000	2,345	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			9.00000	2	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,094.00000	2,444	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			17.00000	5	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,802.00000	2,147	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			32.00000	11	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,517.00000	1,853	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			19.00000	6	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,754.00000	2,098	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			8.00000	2	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,143.00000	2,494	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			7.00000	2	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,192.00000	2,544	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			5.00000	1	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,290.00000	2,643	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			1.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,836.00000	3,192	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			1.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,886.00000	3,242	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			3.00000	1	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,538.00000	2,893	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			5.00000	1	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,340.00000	2,693	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			10.00000	3	22.30	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 12/06/2009 Currency Future	13.85	Put		2,045.00000	2,395	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		17.00000	5	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		1,802.00000	2,147	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		19.00000	6	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		1,754.00000	2,098	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		11.00000	3	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,996.00000	2,345	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		26.00000	8	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,611.00000	1,950	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		5.00000	1	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,290.00000	2,643	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		2.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		2,687.00000	3,042	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		1.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		3,086.00000	3,442	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		3,385.00000	3,742	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		3.00000	1	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		2,488.00000	2,843	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		4.00000	1	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,389.00000	2,743	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		70.00000	27	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,155.00000	1,469	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		92.00000	37	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		1,027.00000	1,329	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		193.00000	92	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		678.00000	934	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		179.00000	84	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		714.00000	976	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		130.00000	57	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		865.00000	1,149	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		141.00000	63	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		826.00000	1,105	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		110.00000	46	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		945.00000	1,238	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		264.00000	144	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		499.00000	736	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		237.00000	121	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		572.00000	813	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		395.00000	239	21.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		280.00000	481	21.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		313.00000	185	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		398.00000	627	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		280.00000	157	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		465.00000	699	22.30	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 12/06/2009 Currency Future	11.75	Call			373.00000	226	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			308.00000	518	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			130.00000	57	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			865.00000	1,149	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			101.00000	42	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			986.00000	1,284	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			264.00000	144	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			499.00000	736	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			237.00000	121	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			572.00000	813	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			420.00000	254	21.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			255.00000	446	21.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			110.00000	46	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			945.00000	1,238	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			77.00000	30	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,112.00000	1,422	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			119.00000	51	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			904.00000	1,193	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			166.00000	76	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			751.00000	1,018	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			84.00000	34	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,069.00000	1,376	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			12.00000	3	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,947.00000	2,295	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			9.00000	2	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,094.00000	2,444	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			4.00000	1	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,439.00000	2,793	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			2.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,637.00000	2,992	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			2.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,737.00000	3,092	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			1.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,936.00000	3,292	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			1.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,036.00000	3,392	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			1.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,136.00000	3,492	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,235.00000	3,592	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			2.00000	1	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,587.00000	2,943	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,786.00000	3,142	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			3.00000	1	22.30	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 12/06/2009 Currency Future	14.30	Put			2,488.00000	2,843	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			2.00000	1	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,587.00000	2,943	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,786.00000	3,142	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			1.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,986.00000	3,342	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,185.00000	3,542	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,285.00000	3,642	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,485.00000	3,842	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,585.00000	3,942	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,685.00000	4,042	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,785.00000	4,142	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			1.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,986.00000	3,342	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			1.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,086.00000	3,442	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,485.00000	3,842	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			6.00000	1	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,241.00000	2,593	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			48.00000	17	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,333.00000	1,659	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			6.00000	1	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,241.00000	2,593	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			5.00000	1	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,340.00000	2,693	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			4.00000	1	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,389.00000	2,743	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,565.00000	5,208	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			4,065.00000	3,708	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,565.00000	2,208	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			1,095.00000	775	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			30.00000	67	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,435.00000	3,792	22.30	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 12/06/2009 Currency Future	16.75	Call		0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put		4,935.00000	5,292	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call		0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put		6,435.00000	6,792	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call		5,915.00000	5,558	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put		0.00000	0	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call		4,415.00000	4,058	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		2,915.00000	2,558	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		0.00000	0	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		1,424.00000	1,082	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		9.00000	24	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		4,585.00000	4,942	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,085.00000	6,442	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		6,015.00000	5,658	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		4,515.00000	4,158	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		3,015.00000	2,658	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		1,521.00000	1,175	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		6.00000	17	18.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		4,485.00000	4,842	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		5,985.00000	6,342	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		0.00000	347	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		0.00000	289	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		0.00000	306	20.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		0.00000	348	20.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		0.00000	270	20.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		0.00000	412	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.63160	11.98740		21.01	0.00	0	2,117.00
€ / R On 14/09/2009 Currency Future	12.00	Call		629.00000	476	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		641.00000	844	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		648.00000	490	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		611.00000	809	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		610.00000	461	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		672.00000	880	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		592.00000	443	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		704.00000	912	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		496.00000	345	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		908.00000	1,113	22.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.30	Call			525.00000	375	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			838.00000	1,044	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			541.00000	391	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			804.00000	1,010	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			477.00000	330	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			940.00000	1,148	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			459.00000	316	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			972.00000	1,184	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			425.00000	289	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,037.00000	1,258	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			408.00000	277	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,071.00000	1,295	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			362.00000	241	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,174.00000	1,410	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			306.00000	200	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,319.00000	1,568	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			258.00000	165	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,470.00000	1,733	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			269.00000	173	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,432.00000	1,692	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			269.00000	173	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,432.00000	1,692	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			197.00000	122	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,710.00000	1,991	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			189.00000	116	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,751.00000	2,034	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			207.00000	129	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,669.00000	1,947	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			216.00000	135	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,629.00000	1,904	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			226.00000	142	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,589.00000	1,861	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			226.00000	142	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,589.00000	1,861	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			247.00000	157	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,509.00000	1,775	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			164.00000	99	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,877.00000	2,168	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			142.00000	85	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,005.00000	2,303	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			136.00000	80	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,048.00000	2,349	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			180.00000	110	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,793.00000	2,079	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			236.00000	149	22.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.30	Put		1,549.00000	1,818	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		236.00000	149	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,549.00000	1,818	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		216.00000	135	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,629.00000	1,904	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		293.00000	191	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,356.00000	1,609	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		157.00000	94	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,919.00000	2,213	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		172.00000	105	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,835.00000	2,123	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		136.00000	80	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,048.00000	2,349	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		129.00000	76	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,092.00000	2,395	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		123.00000	72	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,136.00000	2,441	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		112.00000	65	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,224.00000	2,533	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		149.00000	89	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,962.00000	2,258	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		281.00000	182	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,394.00000	1,650	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		101.00000	58	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,314.00000	2,626	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		52.00000	27	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		2,914.00000	3,246	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		149.00000	89	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,962.00000	2,258	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		112.00000	65	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,224.00000	2,533	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		92.00000	52	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,404.00000	2,720	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		83.00000	46	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,495.00000	2,815	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		75.00000	41	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,587.00000	2,910	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		67.00000	37	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		2,680.00000	3,005	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		180.00000	110	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,793.00000	2,079	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		92.00000	52	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,404.00000	2,720	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		83.00000	46	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,495.00000	2,815	22.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.70	Call		392.00000	264	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,105.00000	1,333	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		362.00000	241	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,174.00000	1,410	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		333.00000	220	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,246.00000	1,488	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		189.00000	116	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,751.00000	2,034	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		117.00000	68	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,180.00000	2,487	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		106.00000	61	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,269.00000	2,580	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		96.00000	55	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,359.00000	2,673	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		281.00000	182	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,394.00000	1,650	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		333.00000	220	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,246.00000	1,488	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		347.00000	230	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,210.00000	1,449	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		319.00000	210	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,282.00000	1,528	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		142.00000	85	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,005.00000	2,303	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		293.00000	191	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,356.00000	1,609	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		172.00000	105	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,835.00000	2,123	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		377.00000	253	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,139.00000	1,371	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		425.00000	289	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,037.00000	1,258	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		510.00000	360	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		873.00000	1,078	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		442.00000	302	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,004.00000	1,221	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		574.00000	425	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		737.00000	944	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		510.00000	360	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		873.00000	1,078	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		347.00000	230	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,210.00000	1,449	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		592.00000	443	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		704.00000	912	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		557.00000	408	22.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.20	Put		770.00000	977	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		574.00000	425	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		737.00000	944	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		408.00000	277	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,071.00000	1,295	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		668.00000	506	21.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		581.00000	774	21.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,587.00000	5,232	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		4,088.00000	3,732	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,600.00000	2,252	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		13.00000	20	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		1,271.00000	988	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		184.00000	256	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		28.00000	14	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,441.00000	3,782	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		5.00000	2	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		4,917.00000	5,270	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		1.00000	0	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,413.00000	6,769	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,887.00000	5,532	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		4,387.00000	4,032	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,894.00000	2,542	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		6.00000	10	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,508.00000	1,204	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		121.00000	173	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		39.00000	20	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,152.00000	3,489	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		7.00000	3	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		4,619.00000	4,971	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		1.00000	0	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,114.00000	6,469	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		6,037.00000	5,682	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,537.00000	4,182	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		3,042.00000	2,688	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		4.00000	7	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,634.00000	1,321	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		96.00000	139	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		46.00000	24	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,009.00000	3,343	22.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	16.45	Call		8.00000	4	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,471.00000	4,822	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		1.00000	0	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		5,964.00000	6,319	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	611	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		0.00000	580	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	574	21.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		0.00000	642	21.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	538	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		0.00000	707	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.78410	12.13880		21.45	11,784.10	1	508.00
€ / R On 14/12/2009 Currency Future	12.15	Call		829.00000	675	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		840.00000	1,041	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		849.00000	690	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		810.00000	1,006	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		811.00000	660	22.47	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		872.00000	1,076	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		793.00000	646	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		904.00000	1,111	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		695.00000	567	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,106.00000	1,333	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		725.00000	592	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,037.00000	1,257	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		741.00000	605	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,003.00000	1,220	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		656.00000	543	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,168.00000	1,409	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		638.00000	532	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,199.00000	1,448	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		190.00000	253	27.76	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,651.00000	3,069	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		620.00000	521	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,231.00000	1,487	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		602.00000	511	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,263.00000	1,527	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		535.00000	471	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,396.00000	1,686	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		474.00000	435	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,535.00000	1,851	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		419.00000	403	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,680.00000	2,018	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		446.00000	418	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,607.00000	1,934	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		432.00000	410	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,644.00000	1,976	25.33	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	13.35	Call			432.00000	410	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,644.00000	1,976	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			358.00000	367	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,869.00000	2,233	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			347.00000	361	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			1,908.00000	2,277	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			370.00000	374	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,831.00000	2,190	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			382.00000	381	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,793.00000	2,147	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			394.00000	388	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,755.00000	2,104	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			382.00000	381	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,793.00000	2,147	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			406.00000	395	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,718.00000	2,061	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			315.00000	341	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,026.00000	2,407	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			460.00000	426	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,571.00000	1,892	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			159.00000	230	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			2,870.00000	3,295	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			336.00000	354	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			1,947.00000	2,320	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			295.00000	327	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,106.00000	2,493	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			276.00000	314	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,187.00000	2,580	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			258.00000	302	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,269.00000	2,667	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			241.00000	290	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,352.00000	2,756	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			446.00000	418	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,607.00000	1,934	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			419.00000	403	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,680.00000	2,018	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			325.00000	348	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,986.00000	2,364	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			304.00000	334	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,066.00000	2,450	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			285.00000	321	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,146.00000	2,536	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			519.00000	461	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,430.00000	1,727	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			489.00000	443	24.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Put		1,500.00000	1,809	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		358.00000	367	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,869.00000	2,233	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		489.00000	443	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,500.00000	1,809	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		315.00000	341	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,026.00000	2,407	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		504.00000	452	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,465.00000	1,768	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		325.00000	348	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,986.00000	2,364	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		304.00000	334	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,066.00000	2,450	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		267.00000	308	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,228.00000	2,624	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		276.00000	314	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,187.00000	2,580	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		551.00000	480	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,362.00000	1,646	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		568.00000	490	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,329.00000	1,606	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		504.00000	452	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,465.00000	1,768	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		370.00000	374	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,831.00000	2,190	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		568.00000	490	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,329.00000	1,606	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		585.00000	500	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,296.00000	1,566	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		519.00000	461	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,430.00000	1,727	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		710.00000	579	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,071.00000	1,295	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		675.00000	555	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,136.00000	1,371	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		758.00000	618	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		969.00000	1,184	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		656.00000	543	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,168.00000	1,409	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		775.00000	632	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		936.00000	1,147	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		741.00000	605	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,003.00000	1,220	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		675.00000	555	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,136.00000	1,371	23.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.65	Call			1,713.00000	1,389	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			224.00000	255	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,355.00000	1,087	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			366.00000	453	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			1,046.00000	852	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			557.00000	717	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			183.00000	248	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,694.00000	3,114	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,869.00000	1,531	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			180.00000	197	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,493.00000	1,198	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			304.00000	364	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			1,163.00000	939	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			475.00000	604	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			908.00000	739	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			719.00000	905	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			171.00000	239	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			2,782.00000	3,205	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,645.00000	2,292	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			56.00000	58	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,423.00000	1,141	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			334.00000	407	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			95.00000	174	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,506.00000	3,940	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			29.00000	80	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			4,941.00000	5,346	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			8.00000	34	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,420.00000	6,800	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,924.00000	2,581	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			35.00000	47	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,638.00000	1,321	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			249.00000	287	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			119.00000	196	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,230.00000	3,662	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			38.00000	95	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			4,649.00000	5,060	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			11.00000	40	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,122.00000	6,506	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			811.00000	660	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			872.00000	1,076	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			3,066.00000	2,726	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			27.00000	42	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,752.00000	1,423	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			213.00000	239	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			133.00000	208	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 14/12/2009 Currency Future	15.10	Put			3,094.00000	3,524	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			42.00000	103	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,504.00000	4,919	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			12.00000	44	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			5,973.00000	6,360	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	811	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			0.00000	777	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	774	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			0.00000	840	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	706	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			0.00000	972	22.08	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.18400		242.95600		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			294.96500		294.08000		0.00	0.00	0	741.00
ALBI On 06/08/2009 Index Future			300.98700		300.06900		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			294.13400		293.11700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			124.95600		124.79000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			127.53900		127.36400		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			129.85200		129.67000		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			296.57800		295.73150		0.00	0.00	0	187.00
GOVI On 06/08/2009 jGovi			302.71000		301.83150		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			308.20100		307.29700		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			350.89100		350.89100		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			359.86600		359.86600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			368.84200		368.84200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.67200		7.70400		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.36100		8.38800		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.94700		7.98400		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.43000		8.46100		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.44400		8.46600		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.53100		8.54600		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
J207 On 15/01/2020 jSwap			8.47300		8.48400		32.88	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.28000		8.27900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.01100		7.01000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.85100		6.91700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.39800		7.43300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.37100		7.41800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.07700		8.11000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.10100		8.13700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.30800		8.32200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.29900		8.31500		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.89900		9.89800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.40400		9.38700		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.81000		8.79800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			285.51600		284.47800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			291.41900		290.34600		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			296.70400		295.60200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.25300		6.30300		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,755.00000	3,820	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.60000		5.66400		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,221.00000	4,289	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			3.00000	2	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,470.00000	4,538	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			2.00000	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			1,271.00000	1,269	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			50.00000	48	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.84200		7.88100		12.10	5,198.18	40	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			146.00000	86	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,850.00000	3,565	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,260.00000	6,470	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			19.00000	3	12.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 07/05/2009 Bond Future	6.50	Call			2.00000	0	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,291.00000	8,065	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.80600		7.84800		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,407.00000	8,555	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			903.00000	818	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.86700		7.91200		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,410.00000	3,471	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,637.00000	5,457	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.94300		7.99200		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,814.00000	4,899	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,060.00000	5,893	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.34700		8.38600		24.30	0.00	0	13,142.00
R186 On 07/05/2009 Bond Future	8.00	Call			769.00000	578	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			4,893.00000	4,295	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			6,524.00000	6,719	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			378.00000	165	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			27.00000	8	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			12,791.00000	12,364	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			0.00000	0	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			22,317.00000	21,910	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.33600		8.37700		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			10,154.00000	10,324	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,959.00000	3,703	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			3,056.00000	3,075	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			12,670.00000	12,264	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.37200		8.41400		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			0.00000	6,103	24.80	1,464,720.00	240	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			0.00000	12,757	24.80	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			0.00000	10,881	25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			0.00000	7,089	25.33	1,701,360.00	240	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			12,097.00000	12,284	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,326.00000	6,083	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			5,064.00000	5,137	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,978.00000	14,620	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.48300		8.48300		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			10,206.00000	10,127	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,583.00000	12,504	26.74	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			661.00000	605	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			195.00000	139	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.91100		7.96000		11.56	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 07/05/2009 Bond Future	9.25	Call			5,678.00000	5,896	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			6.00000	1	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.86400		7.91600		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,427.00000	6,578	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			764.00000	685	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.91000		7.96600		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,599.00000	2,666	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,588.00000	4,418	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.97000		8.03100		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,281.00000	3,361	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,450.00000	5,283	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.21400		8.25400		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,440.00000	4,597	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			127.00000	46	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.19000		8.23100		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,295.00000	7,414	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,573.00000	1,453	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.23900		8.28300		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			3,041.00000	3,088	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,618.00000	7,415	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.29900		8.03100		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,709.00000	5,864	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,760.00000	6,414	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.21500		8.25500		18.16	0.00	0	498.00
R204 On 07/05/2009 Bond Future	8.75	Call			3,480.00000	3,566	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			341.00000	168	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			315.00000	216	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			3,658.00000	3,299	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			4,815.00000	4,985	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			140.00000	51	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.19600		8.23700		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			7,915.00000	8,046	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,723.00000	1,592	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.23800		8.28200		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,683.00000	3,735	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,722.00000	8,499	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.28900		8.33500		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,501.00000	6,599	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,329.00000	7,146	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.90000		7.93800		10.29	121,042.00	1,200	2,258.00
R206 On 07/05/2009 Bond Future	9.00	Call			3,960.00000	4,091	10.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 07/05/2009 Bond Future	9.00	Put			16.00000	3	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.84700		7.88900		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			951.00000	958	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,255.00000	4,110	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,426.00000	5,521	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			616.00000	558	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.89600		7.94200		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,163.00000	2,203	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,710.00000	3,591	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.96300		8.01300		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			2,681.00000	2,730	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,382.00000	4,267	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.34600		8.39600		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			4,116.00000	4,304	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			244.00000	101	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.33400		8.23700		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,128.00000	7,588	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,746.00000	1,844	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.37600		8.43100		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			3,166.00000	3,240	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,374.00000	9,096	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.42600		8.33500		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			6,853.00000	6,504	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,394.00000	7,621	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.49100		8.53300		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,281.00000	2,260	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			839.00000	535	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.49700		8.54200		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			6,927.00000	7,059	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,389.00000	2,221	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.55100		8.60100		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			3,443.00000	3,512	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,242.00000	8,983	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.64300		8.69500		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			6,674.00000	6,796	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,933.00000	7,721	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.95700		8.01600		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,390.00000	8,886	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			67.00000	14	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.94000		8.00100		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			5,660.00000	5,858	32.05	0.00	0	1,950.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/08/2009 Bond Future	8.00	Put			5,670.00000	5,300	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,383.00000	9,694	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,907.00000	2,651	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.95800		8.02100		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			4,704.00000	4,861	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,326.00000	11,900	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			16,169.00000	16,584	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			2,489.00000	2,321	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			3,896.00000	4,027	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,235.00000	13,783	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			7.98000		8.04500		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			7,549.00000	7,767	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,788.00000	12,409	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			18,794.00000	19,214	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			3,690.00000	3,513	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			292.81400		291.97500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			298.86800		297.99800		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			304.28800		303.39300		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.15740		6.40520		19.27	1,360,785.40	221	8,839.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			185.00000	96	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			180.00000	338	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			166.00000	86	22.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			211.00000	379	22.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			149.00000	78	23.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			244.00000	420	23.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			110.00000	51	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			355.00000	544	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			110.00000	51	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			355.00000	544	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			135.00000	70	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			279.00000	463	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			135.00000	70	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			279.00000	463	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			122.00000	60	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			316.00000	503	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			100.00000	43	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			395.00000	586	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			91.00000	37	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			436.00000	629	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			83.00000	31	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			478.00000	673	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			83.00000	31	23.74	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	6.80	Put		478.00000	673	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		62.00000	21	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		557.00000	764	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		72.00000	26	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		517.00000	718	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		100.00000	43	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		395.00000	586	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		54.00000	18	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		599.00000	810	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		54.00000	18	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		599.00000	810	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		62.00000	21	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		557.00000	764	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		72.00000	26	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		517.00000	718	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		39.00000	12	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		684.00000	905	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		46.00000	15	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		641.00000	857	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		34.00000	10	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		728.00000	952	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		29.00000	8	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		773.00000	1,001	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		39.00000	12	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		684.00000	905	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		29.00000	8	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		773.00000	1,001	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		2.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,397.00000	1,643	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		2.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,496.00000	1,743	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		6.00000	1	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,200.00000	1,444	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		12.00000	3	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,007.00000	1,245	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		20.00000	5	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		865.00000	1,098	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		24.00000	7	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		819.00000	1,049	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		166.00000	86	22.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		211.00000	379	22.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		185.00000	96	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		180.00000	338	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		231.00000	119	20.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		126.00000	262	20.85	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	7.20	Call			24.00000	7	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			819.00000	1,049	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			17.00000	4	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			912.00000	1,147	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			12.00000	3	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,007.00000	1,245	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			8.00000	2	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,103.00000	1,344	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			14.00000	3	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			959.00000	1,196	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			10.00000	2	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,055.00000	1,295	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			290.00000	151	19.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			85.00000	193	19.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			441.00000	248	18.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			36.00000	90	18.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			362.00000	193	18.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			56.00000	135	18.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			290.00000	151	19.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			85.00000	193	19.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			231.00000	119	20.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			126.00000	262	20.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			400.00000	218	18.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			45.00000	110	18.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			325.00000	170	19.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			70.00000	162	19.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			259.00000	134	20.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			104.00000	226	20.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			207.00000	107	21.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			152.00000	299	21.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			325.00000	170	19.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			70.00000	162	19.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			7.00000	1	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,152.00000	1,394	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			5.00000	1	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,249.00000	1,493	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			17.00000	4	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			912.00000	1,147	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			4.00000	1	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,298.00000	1,543	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			4.00000	1	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,298.00000	1,543	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			2.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,397.00000	1,643	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			2.00000	0	23.74	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	7.90	Put		1,496.00000	1,743	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		1.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,596.00000	1,843	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		1.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,695.00000	1,943	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,795.00000	2,043	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,895.00000	2,143	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,795.00000	2,043	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		7.00000	1	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,152.00000	1,394	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,755.00000	5,507	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,255.00000	4,007	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,755.00000	2,507	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,255.00000	1,008	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		1.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,745.00000	1,993	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,245.00000	3,493	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,745.00000	4,993	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,245.00000	6,493	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		5,905.00000	5,657	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,405.00000	4,157	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		2,905.00000	2,657	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,405.00000	1,157	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,095.00000	3,343	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,595.00000	4,843	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,095.00000	6,343	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,005.00000	5,757	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	18.15	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	1.90	Call		4,505.00000	4,257	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,005.00000	2,757	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,505.00000	1,257	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	18.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,995.00000	3,243	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,495.00000	4,743	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,995.00000	6,243	23.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.22040	6.46810		19.64	130,628.40	21	374.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		329.00000	229	21.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		311.00000	458	21.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		310.00000	216	21.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		342.00000	496	21.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		293.00000	204	21.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		374.00000	534	21.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		234.00000	151	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		516.00000	681	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		247.00000	164	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		479.00000	644	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		276.00000	193	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		408.00000	573	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		261.00000	178	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		443.00000	608	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		247.00000	164	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		479.00000	644	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		222.00000	139	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		554.00000	719	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		222.00000	139	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		554.00000	719	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		196.00000	117	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		628.00000	797	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		168.00000	98	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		700.00000	877	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		196.00000	117	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		628.00000	797	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		211.00000	128	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		593.00000	757	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		261.00000	178	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		443.00000	608	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		181.00000	107	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		663.00000	837	22.26	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	7.05	Call		155.00000	89	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		737.00000	919	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		181.00000	107	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		663.00000	837	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		155.00000	89	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		737.00000	919	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		132.00000	74	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		814.00000	1,004	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		143.00000	81	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		775.00000	961	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		143.00000	81	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		775.00000	961	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		121.00000	68	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		853.00000	1,047	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		103.00000	56	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		935.00000	1,135	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		329.00000	229	21.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		311.00000	458	21.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		293.00000	204	21.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		374.00000	534	21.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		132.00000	74	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		814.00000	1,004	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		112.00000	61	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		894.00000	1,091	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		369.00000	258	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		251.00000	387	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		103.00000	56	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		935.00000	1,135	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		86.00000	46	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,018.00000	1,225	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		121.00000	68	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		853.00000	1,047	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		86.00000	46	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,018.00000	1,225	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		72.00000	37	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,104.00000	1,317	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		94.00000	50	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		976.00000	1,180	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		79.00000	41	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,061.00000	1,271	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		66.00000	34	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,148.00000	1,363	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		392.00000	274	20.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		224.00000	353	20.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		348.00000	243	20.91	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	6.40	Put		280.00000	422	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		417.00000	291	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		199.00000	321	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		348.00000	243	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		280.00000	422	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		444.00000	310	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		176.00000	290	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		444.00000	310	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		176.00000	290	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,718.00000	5,470	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,218.00000	3,970	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,718.00000	2,470	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,226.00000	988	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		8.00000	17	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		17.00000	7	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,799.00000	2,037	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		1.00000	0	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,282.00000	3,530	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,782.00000	5,030	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,282.00000	6,530	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,918.00000	5,670	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,418.00000	4,170	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,918.00000	2,670	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,421.00000	1,178	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		3.00000	7	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		25.00000	11	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,607.00000	1,841	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	0	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,083.00000	3,330	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,582.00000	4,830	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,082.00000	6,330	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,968.00000	5,720	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,468.00000	4,220	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	17.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,968.00000	2,720	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,471.00000	1,226	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		2.00000	6	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		28.00000	13	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,560.00000	1,792	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	0	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,033.00000	3,280	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,532.00000	4,780	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,032.00000	6,280	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		0.00000	375	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		0.00000	205	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		0.00000	330	19.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		0.00000	260	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.27400	6.52100		20.22	878,360.00	140	165.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		429.00000	325	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		408.00000	551	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		410.00000	312	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		439.00000	588	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		410.00000	312	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		439.00000	588	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		393.00000	299	21.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		472.00000	625	21.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		307.00000	216	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		686.00000	842	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		346.00000	259	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		575.00000	735	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		376.00000	286	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		505.00000	662	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		361.00000	275	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		540.00000	701	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		376.00000	286	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		505.00000	662	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		332.00000	244	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		611.00000	770	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		332.00000	244	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		611.00000	770	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		319.00000	230	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		648.00000	806	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		307.00000	216	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		686.00000	842	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		274.00000	191	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		753.00000	917	22.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.10	Call			244.00000	168	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			823.00000	994	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			217.00000	148	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			896.00000	1,074	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			193.00000	130	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			972.00000	1,156	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			467.00000	355	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			346.00000	481	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			509.00000	389	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			288.00000	415	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			467.00000	355	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			346.00000	481	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			487.00000	372	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			316.00000	448	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			447.00000	340	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			376.00000	516	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			290.00000	203	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			719.00000	879	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			259.00000	179	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			788.00000	955	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			231.00000	158	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			860.00000	1,034	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			447.00000	340	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			376.00000	516	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			290.00000	203	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			719.00000	879	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			231.00000	158	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			860.00000	1,034	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			205.00000	139	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			934.00000	1,115	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			533.00000	407	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			262.00000	383	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			259.00000	179	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			788.00000	955	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,671.00000	5,424	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,171.00000	3,924	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,671.00000	2,424	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,205.00000	981	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			34.00000	57	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			48.00000	28	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,877.00000	2,104	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			5.00000	2	22.27	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	9.85	Put		3,334.00000	3,578	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,829.00000	5,076	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,329.00000	6,576	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,921.00000	5,674	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,421.00000	4,174	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,921.00000	2,674	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,437.00000	1,202	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		16.00000	28	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		68.00000	42	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,647.00000	1,868	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		7.00000	4	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,086.00000	3,330	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	0	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,580.00000	4,826	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,079.00000	6,326	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,971.00000	5,724	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,471.00000	4,224	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,971.00000	2,724	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,484.00000	1,248	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		13.00000	24	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		73.00000	45	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,602.00000	1,821	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		8.00000	4	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,037.00000	3,280	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	0	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,530.00000	4,776	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,029.00000	6,276	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		0.00000	466	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		0.00000	292	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		0.00000	427	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		0.00000	353	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
Total for Derivatives:								45,349,491.27	6,418	681,903.00

Grand Total: 45,349,491.27 6,418 681,903.00