



Daily MTM Report

Daily summary for 17/03/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR3 On 23/04/2009 Bond			16.72100	16.72100			0.00	0	0.00
R153 On 31/08/2010 Bond			6.69000	6.57000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.88500	7.73500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.30500	8.15000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.91000	7.73500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.31000	8.16000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.31500	8.16500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.83500	7.65500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.33000	8.17000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.36200	8.19500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.06500	7.91500			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			10.16790		10.09390		27.14	148,227,646.20	14,578	165,398.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			546.00000	565	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			552.00000	497	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			510.00000	526	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			616.00000	558	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			510.00000	526	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			616.00000	558	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			417.00000	426	28.71	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			823.00000	759	28.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			344.00000	349	30.12	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,050.00000	981	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			460.00000	473	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			716.00000	655	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			403.00000	412	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			859.00000	794	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			108.00000	108	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,014.00000	1,940	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			45.00000	44	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			2,751.00000	2,676	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			366.00000	373	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			973.00000	905	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			378.00000	385	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			934.00000	868	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			391.00000	399	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			897.00000	831	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			476.00000	490	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			682.00000	622	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			566.00000	585	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			522.00000	467	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			528.00000	546	27.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			584.00000	528	27.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			445.00000	457	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			751.00000	689	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			431.00000	441	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			787.00000	723	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			492.00000	508	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			649.00000	590	27.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.10	Call			546.00000	565	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			552.00000	497	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			606.00000	627	26.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			462.00000	410	26.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			648.00000	675	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			404.00000	357	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			586.00000	606	26.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			492.00000	438	26.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			476.00000	490	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			682.00000	622	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			460.00000	473	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			716.00000	655	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			445.00000	457	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			751.00000	689	28.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			378.00000	385	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			934.00000	868	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			696.00000	728	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			352.00000	310	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			722.00000	756	25.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			328.00000	288	25.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			671.00000	701	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			377.00000	333	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			566.00000	585	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			522.00000	467	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			391.00000	399	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			897.00000	831	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			403.00000	412	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			859.00000	794	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			315.00000	323	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,121.00000	1,055	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			275.00000	282	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,231.00000	1,164	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			251.00000	256	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,307.00000	1,238	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			329.00000	338	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,086.00000	1,020	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			344.00000	349	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,050.00000	981	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			301.00000	309	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,157.00000	1,091	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			208.00000	211	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,464.00000	1,393	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			155.00000	156	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,711.00000	1,638	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			147.00000	149	30.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.70	Put		1,753.00000	1,681	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		126.00000	127	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		1,882.00000	1,809	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		239.00000	244	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,346.00000	1,276	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		329.00000	338	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,086.00000	1,020	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		835.00000	879	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		241.00000	211	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		626.00000	651	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		432.00000	383	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		777.00000	814	24.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		283.00000	246	24.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		671.00000	701	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		377.00000	333	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		903.00000	950	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		209.00000	182	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		1,246.00000	1,303	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		102.00000	85	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		1,246.00000	1,303	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		102.00000	85	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,371.00000	1,432	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		77.00000	64	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		1,414.00000	1,476	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		70.00000	58	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,458.00000	1,520	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		64.00000	52	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,546.00000	1,610	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		52.00000	42	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,501.00000	1,565	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		58.00000	47	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,682.00000	1,748	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		38.00000	30	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,501.00000	1,565	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		58.00000	47	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call		1,329.00000	1,388	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put		85.00000	71	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call		1,868.00000	1,936	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put		24.00000	18	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		1,774.00000	1,842	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		30.00000	24	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1,591.00000	1,656	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		47.00000	38	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		1,165.00000	1,220	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		121.00000	102	24.67	0.00	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	9.15	Call			1,086.00000	1,140	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			143.00000	122	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,821.00000	1,889	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			27.00000	21	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,728.00000	1,795	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			34.00000	27	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,636.00000	1,702	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			42.00000	34	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,287.00000	1,346	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			93.00000	78	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,205.00000	1,261	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			111.00000	94	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,125.00000	1,180	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			131.00000	112	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,058.00000	2,129	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			14.00000	11	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,962.00000	2,032	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			19.00000	14	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,591.00000	1,656	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			47.00000	38	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,682.00000	1,748	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			38.00000	30	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,915.00000	1,984	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			21.00000	16	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,728.00000	1,795	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			34.00000	27	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,287.00000	1,346	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			93.00000	78	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,546.00000	1,610	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			52.00000	42	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,458.00000	1,520	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			64.00000	52	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,371.00000	1,432	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			77.00000	64	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,125.00000	1,180	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			131.00000	112	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,048.00000	1,100	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			154.00000	133	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			974.00000	1,024	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			180.00000	156	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,048.00000	1,100	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			154.00000	133	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			722.00000	756	25.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			328.00000	288	25.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			777.00000	814	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 12/06/2009 Currency Future	9.60	Put			283.00000	246	24.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			974.00000	1,024	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			180.00000	156	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			903.00000	950	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			209.00000	182	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			626.00000	651	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			432.00000	383	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			805.00000	845	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			261.00000	227	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			749.00000	785	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			305.00000	267	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			528.00000	546	27.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			584.00000	528	27.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			355.00000	361	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,011.00000	943	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			251.00000	256	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,307.00000	1,238	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			228.00000	233	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,385.00000	1,315	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			288.00000	295	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,194.00000	1,127	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			263.00000	269	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,269.00000	1,201	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			315.00000	323	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,121.00000	1,055	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			263.00000	269	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,269.00000	1,201	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			218.00000	222	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,424.00000	1,354	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			198.00000	201	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,504.00000	1,433	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			180.00000	182	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,586.00000	1,514	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			163.00000	165	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,669.00000	1,597	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			189.00000	191	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,545.00000	1,474	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			171.00000	173	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,627.00000	1,555	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			140.00000	141	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,796.00000	1,723	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			114.00000	114	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,970.00000	1,896	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			103.00000	103	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,059.00000	1,985	30.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.15	Call		92.00000	92	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,148.00000	2,074	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		83.00000	82	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		2,239.00000	2,164	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		133.00000	134	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		1,839.00000	1,766	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		120.00000	120	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		1,926.00000	1,853	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		97.00000	97	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,103.00000	2,029	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		171.00000	173	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,627.00000	1,555	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		103.00000	103	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,059.00000	1,985	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		218.00000	222	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,424.00000	1,354	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		198.00000	201	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,504.00000	1,433	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		275.00000	282	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,231.00000	1,164	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		208.00000	211	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,464.00000	1,393	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		606.00000	627	26.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		462.00000	410	26.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		749.00000	785	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		305.00000	267	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		648.00000	675	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		404.00000	357	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		938.00000	987	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		194.00000	169	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		868.00000	914	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		225.00000	196	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		805.00000	845	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		261.00000	227	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.31520	10.23510		28.02	154,728.00	15	1,693.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		812.00000	837	27.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		827.00000	772	27.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		776.00000	799	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		891.00000	834	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		776.00000	799	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		891.00000	834	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		726.00000	746	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		991.00000	931	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		656.00000	682	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,121.00000	1,067	29.22	0.00	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	10.95	Call		567.00000	590	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,282.00000	1,225	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		150.00000	155	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		2,915.00000	2,840	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		602.00000	626	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,217.00000	1,160	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		619.00000	644	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,184.00000	1,129	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		638.00000	663	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		1,152.00000	1,098	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		742.00000	763	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		957.00000	898	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		831.00000	857	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		796.00000	742	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		794.00000	818	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		859.00000	802	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		695.00000	713	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,059.00000	998	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		675.00000	697	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,090.00000	1,032	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		759.00000	781	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		924.00000	865	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		870.00000	896	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		735.00000	681	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		929.00000	956	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		644.00000	591	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		850.00000	876	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		765.00000	711	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		710.00000	729	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,025.00000	964	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		695.00000	713	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,059.00000	998	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		602.00000	626	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,217.00000	1,160	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		710.00000	729	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,025.00000	964	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		794.00000	818	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		859.00000	802	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		831.00000	857	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		796.00000	742	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		970.00000	1,001	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		585.00000	536	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		949.00000	979	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		614.00000	563	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		910.00000	935	26.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.00	Put			675.00000	620	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			460.00000	478	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,525.00000	1,463	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			992.00000	1,025	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			557.00000	509	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			949.00000	979	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			614.00000	563	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,087.00000	1,134	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			452.00000	419	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,038.00000	1,073	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			503.00000	458	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			992.00000	1,025	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			557.00000	509	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			759.00000	781	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			924.00000	865	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,117.00000	1,165	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			432.00000	400	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,062.00000	1,103	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			477.00000	438	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,015.00000	1,048	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			530.00000	483	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			890.00000	915	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			705.00000	650	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,148.00000	1,197	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			413.00000	382	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,038.00000	1,073	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			503.00000	458	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			870.00000	896	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			735.00000	681	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			584.00000	608	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,249.00000	1,192	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			551.00000	573	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,316.00000	1,258	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			850.00000	876	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			765.00000	711	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			535.00000	556	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,350.00000	1,291	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			504.00000	524	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,419.00000	1,359	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			619.00000	644	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,184.00000	1,129	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			535.00000	556	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,350.00000	1,291	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			474.00000	493	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,489.00000	1,428	29.22	0.00	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	10.90	Call		584.00000	608	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,249.00000	1,192	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		519.00000	540	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,384.00000	1,325	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		890.00000	915	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		705.00000	650	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		519.00000	540	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,384.00000	1,325	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		489.00000	508	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,454.00000	1,393	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		675.00000	697	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,090.00000	1,032	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		504.00000	524	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,419.00000	1,359	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		446.00000	464	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,561.00000	1,499	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.43770	10.35220		28.27	260,942.50	25	200.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		1,025.00000	1,043	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,023.00000	955	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		989.00000	1,008	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,087.00000	1,021	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		972.00000	990	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,119.00000	1,052	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		938.00000	955	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,186.00000	1,117	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		875.00000	889	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,323.00000	1,252	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		805.00000	815	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,503.00000	1,428	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		547.00000	549	32.57	0.00	0	99.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,495.00000	2,411	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		1,196.00000	1,223	26.61	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		743.00000	685	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		818.00000	830	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,466.00000	1,392	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		846.00000	859	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,394.00000	1,321	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,042.00000	1,061	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		990.00000	924	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,007.00000	1,026	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,054.00000	988	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		922.00000	938	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,220.00000	1,150	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		891.00000	905	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,288.00000	1,218	28.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.80	Call			875.00000	889	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,323.00000	1,252	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,550.00000	1,600	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			398.00000	362	24.92	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,078.00000	1,099	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			925.00000	861	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,115.00000	1,138	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			863.00000	801	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			955.00000	972	28.50	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,153.00000	1,085	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			906.00000	921	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,254.00000	1,184	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,135.00000	1,159	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			832.00000	771	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,154.00000	1,180	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			802.00000	742	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,115.00000	1,138	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			863.00000	801	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			448.00000	446	33.95	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,096.00000	3,008	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			779.00000	788	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,577.00000	1,500	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			792.00000	802	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,539.00000	1,464	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			742.00000	750	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,690.00000	1,612	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			766.00000	775	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,614.00000	1,537	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			547.00000	549	32.57	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,495.00000	2,411	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			675.00000	680	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,923.00000	1,842	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			696.00000	702	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,844.00000	1,764	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			598.00000	600	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,246.00000	2,163	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			531.00000	532	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,579.00000	2,494	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			473.00000	472	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,921.00000	2,834	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			424.00000	422	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,272.00000	3,184	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			616.00000	619	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,164.00000	2,081	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			487.00000	486	33.36	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 14/12/2009 Currency Future	12.70	Put		2,835.00000	2,748	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		436.00000	433	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,184.00000	3,096	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		2,042.00000	2,110	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		190.00000	173	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,612.00000	1,667	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		360.00000	329	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		1,285.00000	1,319	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		632.00000	581	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		581.00000	582	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,329.00000	2,245	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		413.00000	410	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		3,361.00000	3,273	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		2,121.00000	2,191	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		169.00000	154	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		1,679.00000	1,736	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		327.00000	298	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		1,333.00000	1,370	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		581.00000	532	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,078.00000	1,099	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		925.00000	861	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		719.00000	725	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		1,766.00000	1,688	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		501.00000	501	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		2,749.00000	2,663	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,818.00000	1,879	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		266.00000	241	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		1,437.00000	1,479	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		485.00000	442	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		635.00000	638	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,083.00000	2,001	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		369.00000	371	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		3,617.00000	3,533	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,747.00000	1,806	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		295.00000	269	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		1,384.00000	1,424	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		532.00000	486	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		516.00000	516	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		2,664.00000	2,578	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		436.00000	433	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,184.00000	3,096	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		355.00000	356	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		3,702.00000	3,618	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,890.00000	1,954	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		238.00000	216	24.48	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	9.30	Call			1,492.00000	1,537	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			440.00000	400	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			654.00000	659	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,002.00000	1,921	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			460.00000	459	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,008.00000	2,921	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			384.00000	386	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,532.00000	3,448	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,965.00000	2,031	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			213.00000	193	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,239.00000	1,269	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			687.00000	632	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			564.00000	565	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,412.00000	2,328	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			473.00000	472	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,921.00000	2,834	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			400.00000	399	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,448.00000	3,362	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,854.00000	1,916	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			252.00000	228	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,464.00000	1,508	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			462.00000	420	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,175.00000	1,201	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			773.00000	713	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			645.00000	648	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,042.00000	1,961	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			539.00000	540	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,537.00000	2,453	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			454.00000	452	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,052.00000	2,964	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			377.00000	378	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,574.00000	3,491	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,285.00000	2,358	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			133.00000	120	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,818.00000	1,879	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			266.00000	241	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			635.00000	638	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,083.00000	2,001	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,369.00000	2,444	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			117.00000	106	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,492.00000	1,537	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			440.00000	400	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,412.00000	2,487	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			110.00000	99	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,927.00000	1,992	24.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.65	Put		225.00000	204	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		1,521.00000	1,567	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		419.00000	379	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,217.00000	1,245	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		715.00000	658	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		805.00000	815	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,503.00000	1,428	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		665.00000	669	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,962.00000	1,882	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		556.00000	557	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		2,453.00000	2,370	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		467.00000	465	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		2,965.00000	2,878	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		2,542.00000	2,618	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		90.00000	81	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,612.00000	1,667	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		360.00000	329	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		581.00000	582	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,329.00000	2,245	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		2,498.00000	2,574	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		96.00000	87	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		2,003.00000	2,070	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		201.00000	183	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		1,580.00000	1,633	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		377.00000	345	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		1,261.00000	1,294	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		659.00000	606	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		832.00000	844	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		1,430.00000	1,356	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		686.00000	691	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		1,883.00000	1,803	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		573.00000	574	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		2,371.00000	2,286	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		419.00000	416	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		3,317.00000	3,228	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,720.00000	2,799	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		67.00000	61	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,203.00000	2,274	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		150.00000	136	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		742.00000	750	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,690.00000	1,612	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		2,765.00000	2,844	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		63.00000	57	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		2,244.00000	2,316	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		141.00000	128	24.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,782.00000	1,843	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			280.00000	255	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,410.00000	1,451	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			508.00000	463	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			754.00000	762	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,652.00000	1,574	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			625.00000	629	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,123.00000	2,041	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,811.00000	2,890	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			58.00000	52	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,455.00000	2,530	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			103.00000	93	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,550.00000	1,600	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			398.00000	362	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,162.00000	2,233	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			160.00000	145	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,713.00000	1,771	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			311.00000	283	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,358.00000	1,396	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			556.00000	509	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,096.00000	1,118	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			894.00000	831	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			730.00000	737	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,728.00000	1,650	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			607.00000	609	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,205.00000	2,122	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			508.00000	508	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,706.00000	2,621	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			348.00000	349	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,745.00000	3,661	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,747.00000	1,806	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			295.00000	269	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			616.00000	619	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,164.00000	2,081	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			327.00000	328	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,875.00000	3,790	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			341.00000	342	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,788.00000	3,704	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,782.00000	1,843	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			280.00000	255	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			625.00000	629	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,123.00000	2,041	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			523.00000	524	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,621.00000	2,536	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			362.00000	363	34.84	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	13.65	Put		3,660.00000	3,576	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		314.00000	315	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,962.00000	3,877	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,327.00000	2,401	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		125.00000	113	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,203.00000	2,274	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		150.00000	136	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,285.00000	2,358	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		133.00000	120	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,720.00000	2,799	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		67.00000	61	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,412.00000	2,487	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		110.00000	99	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		2,081.00000	2,151	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		179.00000	163	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,217.00000	1,245	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		715.00000	658	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		665.00000	669	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,962.00000	1,882	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		467.00000	465	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		2,965.00000	2,878	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		308.00000	308	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		4,006.00000	3,920	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		2,586.00000	2,663	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		84.00000	75	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		392.00000	394	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		3,490.00000	3,406	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		0.00000	2,753	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	65	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		0.00000	405	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		0.00000	3,317	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.55500	10.46500		28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,199.00000	1,235	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,184.00000	1,130	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		1,163.00000	1,197	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,248.00000	1,192	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,146.00000	1,179	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,281.00000	1,224	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		1,096.00000	1,127	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,381.00000	1,322	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,019.00000	1,046	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,554.00000	1,491	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		949.00000	973	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,734.00000	1,668	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		963.00000	987	29.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,698.00000	1,632	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		720.00000	732	31.86	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,555.00000	2,477	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,442.00000	1,489	27.21	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		827.00000	784	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		990.00000	1,016	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,625.00000	1,561	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		976.00000	1,001	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,661.00000	1,596	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,064.00000	1,094	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,449.00000	1,389	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,080.00000	1,110	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,415.00000	1,355	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,034.00000	1,062	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,519.00000	1,457	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,005.00000	1,031	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,590.00000	1,526	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,049.00000	1,078	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,484.00000	1,423	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		1,113.00000	1,144	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,348.00000	1,289	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,146.00000	1,179	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,281.00000	1,224	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,080.00000	1,110	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,415.00000	1,355	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		936.00000	959	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,771.00000	1,704	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		900.00000	922	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,875.00000	1,807	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		923.00000	946	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,808.00000	1,741	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		923.00000	946	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,808.00000	1,741	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		910.00000	932	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,845.00000	1,777	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		851.00000	869	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,036.00000	1,964	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		898.00000	919	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,883.00000	1,814	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		886.00000	906	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,921.00000	1,851	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		828.00000	846	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		2,113.00000	2,041	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		874.00000	894	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		1,959.00000	1,889	30.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.60	Call			862.00000	882	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,997.00000	1,927	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,487.00000	1,537	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			772.00000	732	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,398.00000	1,443	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			883.00000	838	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,356.00000	1,399	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			941.00000	894	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,315.00000	1,356	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,000.00000	951	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,275.00000	1,315	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,060.00000	1,010	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,236.00000	1,274	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,121.00000	1,069	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			678.00000	688	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,763.00000	2,683	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,609.00000	1,664	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			644.00000	609	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			862.00000	882	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,997.00000	1,927	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			471.00000	481	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,706.00000	3,626	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,687.00000	1,746	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			572.00000	541	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,064.00000	1,094	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,449.00000	1,389	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			496.00000	507	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,581.00000	3,502	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,742.00000	1,803	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			527.00000	498	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			514.00000	525	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,499.00000	3,420	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,770.00000	1,832	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			505.00000	477	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			990.00000	1,016	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,625.00000	1,561	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			523.00000	535	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,458.00000	3,380	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,827.00000	1,892	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			462.00000	437	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			541.00000	554	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,376.00000	3,299	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			807.00000	823	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,192.00000	2,118	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			431.00000	440	33.08	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 15/03/2010 Currency Future	13.95	Put		3,916.00000	3,835	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		1,510.00000	1,561	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		745.00000	706	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		839.00000	858	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,074.00000	2,003	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		817.00000	835	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,152.00000	2,080	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		439.00000	448	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,874.00000	3,793	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,398.00000	1,443	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		883.00000	838	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		807.00000	823	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,192.00000	2,118	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		786.00000	802	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,271.00000	2,197	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		766.00000	781	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,351.00000	2,276	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		402.00000	410	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		4,087.00000	4,005	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,464.00000	1,513	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		799.00000	758	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		936.00000	959	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,771.00000	1,704	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		817.00000	835	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,152.00000	2,080	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		796.00000	812	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		2,231.00000	2,157	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		424.00000	433	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,959.00000	3,878	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		1,559.00000	1,612	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		694.00000	657	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		455.00000	464	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,790.00000	3,709	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		1,660.00000	1,718	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		595.00000	563	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		1,714.00000	1,774	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		549.00000	519	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		505.00000	516	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,540.00000	3,461	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		2,013.00000	2,083	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		348.00000	328	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,181.00000	1,216	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,216.00000	1,161	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		560.00000	573	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		3,295.00000	3,218	33.08	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 15/03/2010 Currency Future	8.95	Call			1,918.00000	1,985	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			403.00000	380	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,129.00000	1,162	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,314.00000	1,257	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,005.00000	1,031	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,590.00000	1,526	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			976.00000	1,001	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,661.00000	1,596	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			532.00000	544	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,417.00000	3,339	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,049.00000	1,078	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,484.00000	1,423	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			910.00000	932	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,845.00000	1,777	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			488.00000	498	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,623.00000	3,543	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,980.00000	2,050	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			365.00000	345	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,163.00000	1,197	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,248.00000	1,192	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,129.00000	1,162	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,314.00000	1,257	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			551.00000	563	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,336.00000	3,258	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,887.00000	1,953	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			422.00000	398	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			479.00000	490	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			3,664.00000	3,585	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			2,045.00000	2,117	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			330.00000	312	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			570.00000	583	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,255.00000	3,178	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			2,146.00000	2,220	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			281.00000	265	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			1,255.00000	1,294	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,090.00000	1,039	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			1,217.00000	1,254	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,152.00000	1,099	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			601.00000	614	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,136.00000	3,059	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			2,181.00000	2,256	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			266.00000	251	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,236.00000	1,274	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,121.00000	1,069	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			611.00000	625	33.08	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 15/03/2010 Currency Future	12.95	Put		3,096.00000	3,020	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		0.00000	2,334	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		0.00000	229	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		0.00000	1,356	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		0.00000	951	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		0.00000	640	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		0.00000	2,935	32.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.25710	14.22220		25.75	4,376,929.70	307	8,707.00
£ / R On 12/06/2009 Currency Future	14.20	Call		726.00000	737	25.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		704.00000	680	25.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		688.00000	699	25.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		766.00000	742	25.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		765.00000	777	25.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		643.00000	620	25.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		707.00000	718	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		735.00000	711	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		574.00000	583	27.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,002.00000	976	27.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		507.00000	514	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,185.00000	1,157	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		358.00000	366	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,535.00000	1,509	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		442.00000	453	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,320.00000	1,296	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		474.00000	485	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		1,252.00000	1,228	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		458.00000	469	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,286.00000	1,262	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		507.00000	514	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,185.00000	1,157	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		653.00000	663	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		831.00000	806	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		604.00000	613	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		932.00000	906	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		560.00000	568	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		1,038.00000	1,011	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		533.00000	540	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,111.00000	1,083	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		520.00000	527	27.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,148.00000	1,120	27.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		490.00000	502	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		1,218.00000	1,195	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		574.00000	583	27.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,002.00000	976	27.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.75	Call			546.00000	554	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,074.00000	1,047	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			589.00000	598	26.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			967.00000	941	26.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			589.00000	598	26.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			967.00000	941	26.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			620.00000	629	26.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			898.00000	872	26.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			670.00000	681	26.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			798.00000	774	26.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			636.00000	646	26.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			864.00000	839	26.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			371.00000	380	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,498.00000	1,473	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			427.00000	437	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,355.00000	1,330	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			371.00000	380	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,498.00000	1,473	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			458.00000	469	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,286.00000	1,262	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			345.00000	353	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,573.00000	1,546	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			398.00000	408	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,426.00000	1,401	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			745.00000	758	25.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			673.00000	651	25.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			520.00000	527	27.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,148.00000	1,120	27.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			413.00000	422	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,390.00000	1,365	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			320.00000	328	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,648.00000	1,621	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			246.00000	252	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,924.00000	1,895	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			202.00000	207	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,130.00000	2,100	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			255.00000	262	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,883.00000	1,855	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			297.00000	305	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,725.00000	1,698	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			286.00000	294	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,764.00000	1,737	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			309.00000	316	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,686.00000	1,659	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			276.00000	283	28.19	0.00	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		1,803.00000	1,776	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		309.00000	316	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,686.00000	1,659	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		172.00000	176	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,300.00000	2,269	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		227.00000	233	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,005.00000	1,976	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		210.00000	216	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,088.00000	2,059	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		152.00000	156	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		2,430.00000	2,399	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		194.00000	199	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,172.00000	2,142	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		165.00000	169	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,343.00000	2,312	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		140.00000	144	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,517.00000	2,486	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		128.00000	132	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,606.00000	2,575	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		123.00000	126	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		2,651.00000	2,619	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		158.00000	163	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,386.00000	2,355	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		186.00000	191	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		2,214.00000	2,184	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		118.00000	121	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,696.00000	2,664	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		87.00000	89	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,015.00000	2,982	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		95.00000	98	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		2,923.00000	2,890	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		63.00000	65	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		3,341.00000	3,308	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		48.00000	49	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		3,626.00000	3,592	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		27.00000	28	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		4,205.00000	4,171	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		15.00000	15	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		4,793.00000	4,758	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		13.00000	13	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		4,940.00000	4,906	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		18.00000	19	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		4,596.00000	4,562	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		28.00000	29	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		4,156.00000	4,122	28.19	0.00	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			31.00000	32	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,059.00000	4,025	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			19.00000	20	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,547.00000	4,512	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			79.00000	82	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,107.00000	3,075	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			179.00000	184	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,257.00000	2,227	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			265.00000	272	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,843.00000	1,815	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			442.00000	453	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,320.00000	1,296	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			384.00000	394	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,462.00000	1,436	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			358.00000	366	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,535.00000	1,509	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			332.00000	341	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,610.00000	1,584	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			533.00000	540	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,111.00000	1,083	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			384.00000	394	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,462.00000	1,436	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			427.00000	437	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,355.00000	1,330	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			320.00000	328	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,648.00000	1,621	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			265.00000	272	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,843.00000	1,815	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			246.00000	252	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,924.00000	1,895	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			297.00000	305	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,725.00000	1,698	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			194.00000	199	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,172.00000	2,142	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			246.00000	252	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,924.00000	1,895	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			210.00000	216	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,088.00000	2,059	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			236.00000	243	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,964.00000	1,935	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			219.00000	224	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,046.00000	2,017	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			165.00000	169	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,343.00000	2,312	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			227.00000	233	28.19	0.00	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			2,005.00000	1,976	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			179.00000	184	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,257.00000	2,227	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			140.00000	144	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,517.00000	2,486	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			118.00000	121	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,696.00000	2,664	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			128.00000	132	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,606.00000	2,575	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			108.00000	111	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,786.00000	2,754	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			99.00000	102	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,877.00000	2,845	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			108.00000	111	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,786.00000	2,754	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			91.00000	93	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,969.00000	2,936	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			146.00000	150	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,473.00000	2,443	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			134.00000	138	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,562.00000	2,531	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			113.00000	116	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,741.00000	2,709	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			104.00000	106	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,831.00000	2,799	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			202.00000	207	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,130.00000	2,100	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			172.00000	176	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,300.00000	2,269	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			113.00000	116	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,741.00000	2,709	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			73.00000	75	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,200.00000	3,168	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			66.00000	68	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,294.00000	3,261	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			61.00000	62	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,388.00000	3,355	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			55.00000	57	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,483.00000	3,450	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			26.00000	26	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,253.00000	4,219	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			23.00000	24	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,351.00000	4,317	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			21.00000	22	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,449.00000	4,415	28.19	0.00	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			17.00000	18	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,645.00000	4,611	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			15.00000	16	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,743.00000	4,709	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			14.00000	14	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,842.00000	4,807	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			46.00000	47	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,674.00000	3,640	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			42.00000	43	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,769.00000	3,736	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			38.00000	39	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,866.00000	3,832	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			34.00000	35	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,962.00000	3,928	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			42.00000	43	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,769.00000	3,736	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			34.00000	35	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,962.00000	3,928	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			26.00000	26	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,253.00000	4,219	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			21.00000	22	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,449.00000	4,415	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			24.00000	25	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,302.00000	4,268	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			22.00000	23	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,400.00000	4,366	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			20.00000	21	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,498.00000	4,463	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			16.00000	17	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,694.00000	4,660	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			13.00000	14	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,891.00000	4,857	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			12.00000	12	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,990.00000	4,955	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			17.00000	18	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,645.00000	4,611	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			14.00000	14	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,842.00000	4,807	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			11.00000	12	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,039.00000	5,005	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			10.00000	11	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,138.00000	5,103	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			9.00000	10	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,237.00000	5,202	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			8.00000	9	28.19	0.00	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		5,336.00000	5,301	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		16.00000	17	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		4,694.00000	4,660	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		11.00000	11	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		5,089.00000	5,054	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		10.00000	10	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		5,188.00000	5,153	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		69.00000	71	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,247.00000	3,214	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		58.00000	59	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		3,436.00000	3,402	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		53.00000	54	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		3,530.00000	3,497	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		44.00000	45	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		3,721.00000	3,688	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		40.00000	41	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		3,817.00000	3,784	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		36.00000	37	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		3,914.00000	3,880	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		33.00000	34	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		4,011.00000	3,977	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		91.00000	93	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		2,969.00000	2,936	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		83.00000	85	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		3,061.00000	3,028	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		76.00000	78	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		3,154.00000	3,121	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		69.00000	71	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,247.00000	3,214	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		44.00000	45	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		3,721.00000	3,688	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		134.00000	138	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		2,562.00000	2,531	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		87.00000	89	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,015.00000	2,982	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		95.00000	98	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		2,923.00000	2,890	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		73.00000	75	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,200.00000	3,168	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		61.00000	62	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		3,388.00000	3,355	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		158.00000	163	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,386.00000	2,355	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		255.00000	262	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,883.00000	1,855	28.19	0.00	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			604.00000	613	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			932.00000	906	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			826.00000	840	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			554.00000	532	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			785.00000	797	24.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			612.00000	590	24.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			924.00000	944	24.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			452.00000	437	24.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			871.00000	886	24.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			499.00000	479	24.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			785.00000	797	24.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			612.00000	590	24.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			954.00000	974	24.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			431.00000	417	24.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			895.00000	915	24.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			472.00000	457	24.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			848.00000	862	24.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			526.00000	505	24.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			805.00000	818	24.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			583.00000	561	24.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			848.00000	862	24.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			526.00000	505	24.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			653.00000	663	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			831.00000	806	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			745.00000	758	25.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			673.00000	651	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.47990		14.43750		26.15	72,399.50	5	3,446.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,063.00000	1,076	26.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,076.00000	1,046	26.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,045.00000	1,058	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,108.00000	1,078	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,121.00000	1,135	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			983.00000	955	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			928.00000	938	27.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,340.00000	1,308	27.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			854.00000	863	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,516.00000	1,483	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			683.00000	695	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,846.00000	1,815	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			765.00000	777	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,677.00000	1,648	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			800.00000	813	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,612.00000	1,583	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			835.00000	849	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,548.00000	1,519	27.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Call			928.00000	938	27.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,340.00000	1,308	27.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,010.00000	1,022	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,172.00000	1,142	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			959.00000	970	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,272.00000	1,240	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			854.00000	863	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,516.00000	1,483	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			882.00000	892	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,445.00000	1,412	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			912.00000	922	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,375.00000	1,342	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			868.00000	877	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,481.00000	1,448	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			897.00000	907	27.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,410.00000	1,377	27.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			943.00000	954	26.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,306.00000	1,274	26.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			912.00000	922	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,375.00000	1,342	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			782.00000	795	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,645.00000	1,615	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			817.00000	831	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,580.00000	1,551	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			976.00000	987	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,238.00000	1,207	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			765.00000	777	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,677.00000	1,648	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			683.00000	695	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,846.00000	1,815	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			731.00000	743	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,744.00000	1,714	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			668.00000	679	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,880.00000	1,849	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			653.00000	664	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,915.00000	1,884	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			715.00000	727	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,778.00000	1,747	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,082.00000	1,095	26.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,045.00000	1,016	26.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,101.00000	1,115	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,014.00000	985	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			623.00000	634	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,986.00000	1,954	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			992.00000	1,004	26.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.65	Put			1,205.00000	1,174	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			943.00000	954	26.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,306.00000	1,274	26.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			748.00000	760	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,710.00000	1,680	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,161.00000	1,174	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			924.00000	894	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,121.00000	1,135	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			983.00000	955	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,238.00000	1,259	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			801.00000	779	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,199.00000	1,212	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			861.00000	833	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,265.00000	1,286	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			778.00000	757	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,218.00000	1,232	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			831.00000	802	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,180.00000	1,193	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			892.00000	863	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,141.00000	1,155	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			953.00000	925	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,027.00000	1,039	26.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,140.00000	1,109	26.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			782.00000	795	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,645.00000	1,615	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			595.00000	605	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,058.00000	2,025	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			748.00000	760	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,710.00000	1,680	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			623.00000	634	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,986.00000	1,954	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			595.00000	605	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,058.00000	2,025	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			568.00000	577	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,130.00000	2,097	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			542.00000	551	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,204.00000	2,171	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			868.00000	877	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,481.00000	1,448	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			699.00000	711	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,812.00000	1,781	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			638.00000	649	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,950.00000	1,919	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			699.00000	711	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,812.00000	1,781	27.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.85	Call		609.00000	619	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,022.00000	1,989	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		581.00000	591	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,094.00000	2,061	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		555.00000	564	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,167.00000	2,134	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,082.00000	1,095	26.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,045.00000	1,016	26.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		492.00000	501	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,355.00000	2,321	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,180.00000	1,193	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		892.00000	863	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		992.00000	1,004	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,205.00000	1,174	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		835.00000	849	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,548.00000	1,519	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		1,292.00000	1,314	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		755.00000	734	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		1,199.00000	1,212	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		861.00000	833	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,010.00000	1,022	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,172.00000	1,142	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.49650	14.45260		26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		0.00000	1,332	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		0.00000	1,286	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,296.00000	1,313	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,344.00000	1,317	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,371.00000	1,389	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,219.00000	1,193	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		1,161.00000	1,176	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,608.00000	1,579	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		1,177.00000	1,192	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,574.00000	1,545	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,260.00000	1,277	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,408.00000	1,381	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		1,226.00000	1,242	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,473.00000	1,446	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		1,193.00000	1,208	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,540.00000	1,512	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		1,130.00000	1,144	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,677.00000	1,648	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		1,100.00000	1,114	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,748.00000	1,718	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		1,067.00000	1,085	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,814.00000	1,788	27.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.60	Call		927.00000	943	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,074.00000	2,046	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,442.00000	1,459	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,089.00000	1,063	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		1,407.00000	1,423	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,154.00000	1,127	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		1,333.00000	1,351	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,281.00000	1,255	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,538.00000	1,563	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		985.00000	966	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,486.00000	1,510	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,033.00000	1,014	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,442.00000	1,459	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,089.00000	1,063	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,260.00000	1,277	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,408.00000	1,381	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		0.00000	1,484	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		0.00000	1,038	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		0.00000	1,441	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		0.00000	1,094	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		0.00000	1,406	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		0.00000	1,160	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	1,370	26.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		0.00000	1,224	26.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		0.00000	1,295	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		0.00000	1,349	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		0.00000	1,259	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		0.00000	1,413	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		0.00000	1,225	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		0.00000	1,478	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	1,099	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		0.00000	1,753	27.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.19770	13.13930		24.91	1,319,770.00	100	14,502.00
€ / R On 12/06/2009 Currency Future	13.15	Call		649.00000	658	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		659.00000	611	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		649.00000	658	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		659.00000	611	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		688.00000	699	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		598.00000	551	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		630.00000	639	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		691.00000	641	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		532.00000	534	25.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		893.00000	836	25.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		480.00000	485	26.33	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 12/06/2009 Currency Future	13.65	Put		991.00000	938	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		463.00000	467	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,023.00000	969	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		562.00000	566	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		823.00000	769	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		578.00000	584	25.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		789.00000	736	25.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		688.00000	699	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		598.00000	551	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		769.00000	788	23.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		480.00000	440	23.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		707.00000	719	24.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		568.00000	522	24.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		668.00000	679	24.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		629.00000	581	24.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		612.00000	620	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		723.00000	672	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		748.00000	764	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		508.00000	466	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		792.00000	812	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		453.00000	414	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		547.00000	550	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		858.00000	802	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		480.00000	485	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		991.00000	938	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		463.00000	467	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,023.00000	969	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		429.00000	432	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,089.00000	1,034	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		396.00000	399	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		1,157.00000	1,101	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		499.00000	504	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		960.00000	906	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		595.00000	601	25.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		756.00000	704	25.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		727.00000	741	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		538.00000	493	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		518.00000	519	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		928.00000	871	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call		381.00000	383	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put		1,192.00000	1,135	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		366.00000	368	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		1,227.00000	1,170	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		338.00000	339	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,299.00000	1,241	26.33	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 12/06/2009 Currency Future	14.65	Call			212.00000	210	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,723.00000	1,662	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			203.00000	201	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,763.00000	1,703	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			275.00000	274	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,485.00000	1,426	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			324.00000	325	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,335.00000	1,277	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			412.00000	415	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,123.00000	1,067	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			499.00000	504	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			960.00000	906	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			518.00000	519	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			928.00000	871	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			595.00000	601	25.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			756.00000	704	25.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			429.00000	432	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,089.00000	1,034	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			562.00000	566	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			823.00000	769	25.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			338.00000	339	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,299.00000	1,241	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			242.00000	240	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,602.00000	1,543	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			169.00000	167	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,930.00000	1,869	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			128.00000	125	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,189.00000	2,127	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			286.00000	286	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,447.00000	1,388	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			311.00000	311	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,372.00000	1,314	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			748.00000	764	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			508.00000	466	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			816.00000	842	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			426.00000	394	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,103.00000	1,137	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			263.00000	239	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,068.00000	1,101	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			279.00000	254	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,138.00000	1,172	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			248.00000	225	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,068.00000	1,101	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			279.00000	254	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			937.00000	966	23.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.55	Put			347.00000	319	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			969.00000	999	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			329.00000	301	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			875.00000	903	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			386.00000	355	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,284.00000	1,322	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			194.00000	174	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,001.00000	1,032	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			312.00000	285	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,173.00000	1,209	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			234.00000	211	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,246.00000	1,284	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			207.00000	186	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,209.00000	1,246	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			220.00000	198	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,560.00000	1,604	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			121.00000	106	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,479.00000	1,521	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			139.00000	123	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,399.00000	1,440	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			160.00000	142	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,322.00000	1,361	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			182.00000	163	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,034.00000	1,067	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			295.00000	269	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,519.00000	1,562	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			130.00000	115	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,439.00000	1,480	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			149.00000	132	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,360.00000	1,400	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			171.00000	152	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			937.00000	966	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			347.00000	319	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,246.00000	1,284	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			207.00000	186	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			906.00000	934	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			366.00000	336	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			845.00000	872	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			406.00000	374	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,284.00000	1,322	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			194.00000	174	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,209.00000	1,246	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			220.00000	198	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,602.00000	1,646	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			113.00000	99	23.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.85	Call			1,439.00000	1,480	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			149.00000	132	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			875.00000	903	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			386.00000	355	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			769.00000	788	23.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			480.00000	440	23.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			906.00000	934	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			366.00000	336	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,103.00000	1,137	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			263.00000	239	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,034.00000	1,067	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			295.00000	269	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			792.00000	812	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			453.00000	414	23.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			445.00000	449	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,056.00000	1,001	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			396.00000	399	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,157.00000	1,101	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			299.00000	299	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,409.00000	1,351	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			252.00000	251	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,563.00000	1,503	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			231.00000	230	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,642.00000	1,582	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			194.00000	192	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,805.00000	1,744	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			177.00000	175	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,888.00000	1,827	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			162.00000	159	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,972.00000	1,911	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			147.00000	145	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,058.00000	1,997	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			263.00000	262	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,524.00000	1,465	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			221.00000	220	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,682.00000	1,622	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			286.00000	286	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,447.00000	1,388	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			263.00000	262	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,524.00000	1,465	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			221.00000	220	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,682.00000	1,622	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			185.00000	183	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,846.00000	1,785	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			154.00000	152	26.33	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 12/06/2009 Currency Future	15.00	Put			2,015.00000	1,954	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			141.00000	138	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,101.00000	2,040	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			116.00000	113	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,277.00000	2,216	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			106.00000	103	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,366.00000	2,305	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			96.00000	93	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,456.00000	2,395	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			87.00000	84	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,547.00000	2,486	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			185.00000	183	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,846.00000	1,785	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			169.00000	167	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,930.00000	1,869	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			116.00000	113	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,277.00000	2,216	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			352.00000	353	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,263.00000	1,205	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			668.00000	679	24.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			629.00000	581	24.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			352.00000	353	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,263.00000	1,205	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			324.00000	325	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,335.00000	1,277	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			311.00000	311	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,372.00000	1,314	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			578.00000	584	25.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			789.00000	736	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.40130		13.33610		25.27	0.00	0	217.00
€ / R On 14/09/2009 Currency Future	13.35	Call			969.00000	970	25.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			983.00000	919	25.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			969.00000	970	25.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			983.00000	919	25.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			1,007.00000	1,010	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			921.00000	858	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			933.00000	932	25.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,047.00000	981	25.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			851.00000	846	25.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,215.00000	1,145	25.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			791.00000	794	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,305.00000	1,243	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			772.00000	775	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,336.00000	1,274	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			882.00000	879	25.75	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	13.60	Put		1,146.00000	1,078	25.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		899.00000	896	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,113.00000	1,045	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		1,104.00000	1,109	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		768.00000	708	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		1,026.00000	1,030	24.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		890.00000	829	24.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,046.00000	1,049	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		860.00000	798	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		988.00000	990	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		951.00000	888	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		951.00000	951	25.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,015.00000	950	25.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		988.00000	990	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		951.00000	888	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		951.00000	951	25.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,015.00000	950	25.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,085.00000	1,088	24.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		799.00000	737	24.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		831.00000	830	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,245.00000	1,178	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		866.00000	862	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,180.00000	1,111	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		772.00000	775	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,336.00000	1,274	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		754.00000	756	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		1,368.00000	1,304	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		735.00000	737	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,399.00000	1,336	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		700.00000	701	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,464.00000	1,399	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		811.00000	814	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,275.00000	1,213	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		916.00000	914	25.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,080.00000	1,013	25.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,066.00000	1,068	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		830.00000	767	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		666.00000	666	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,530.00000	1,464	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		475.00000	471	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		1,989.00000	1,920	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		811.00000	814	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,275.00000	1,213	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		700.00000	701	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,464.00000	1,399	26.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Call		633.00000	632	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,597.00000	1,531	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		601.00000	600	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,665.00000	1,599	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		571.00000	569	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,735.00000	1,668	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		542.00000	540	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,806.00000	1,738	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		882.00000	879	25.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,146.00000	1,078	25.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		633.00000	632	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,597.00000	1,531	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		601.00000	600	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,665.00000	1,599	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,256.00000	1,278	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		620.00000	577	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		1,199.00000	1,220	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		663.00000	619	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,144.00000	1,164	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		708.00000	662	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		899.00000	896	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,113.00000	1,045	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		717.00000	719	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,431.00000	1,367	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		683.00000	683	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,496.00000	1,432	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		649.00000	649	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,563.00000	1,497	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,066.00000	1,068	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		830.00000	767	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,144.00000	1,164	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		708.00000	662	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		1,171.00000	1,192	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		685.00000	640	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		1,124.00000	1,136	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		737.00000	685	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		791.00000	794	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,305.00000	1,243	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,085.00000	1,088	24.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		799.00000	737	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.57390	13.50270		25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		1,220.00000	1,223	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,218.00000	1,150	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,202.00000	1,205	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,250.00000	1,181	25.59	0.00	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	13.45	Call			1,239.00000	1,243	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,186.00000	1,119	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			1,185.00000	1,186	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,282.00000	1,212	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			1,102.00000	1,099	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,449.00000	1,376	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			1,316.00000	1,322	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,064.00000	998	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			752.00000	747	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			2,100.00000	2,024	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			1,167.00000	1,168	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,315.00000	1,244	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			1,134.00000	1,133	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			1,381.00000	1,309	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			1,066.00000	1,067	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			1,513.00000	1,443	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			1,026.00000	1,027	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			1,574.00000	1,503	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			988.00000	988	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			1,636.00000	1,564	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			951.00000	950	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			1,699.00000	1,626	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			1,337.00000	1,340	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,034.00000	966	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			1,296.00000	1,302	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,094.00000	1,028	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			1,258.00000	1,262	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,155.00000	1,088	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			1,151.00000	1,150	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			1,348.00000	1,276	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			1,118.00000	1,116	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,415.00000	1,342	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			1,086.00000	1,083	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,483.00000	1,409	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			1,046.00000	1,047	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			1,543.00000	1,473	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			1,399.00000	1,411	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			946.00000	887	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,354.00000	1,358	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,002.00000	934	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			1,277.00000	1,282	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,124.00000	1,058	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			1,167.00000	1,168	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,315.00000	1,244	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,354.00000	1,358	24.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Put			1,002.00000	934	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			1,277.00000	1,282	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,124.00000	1,058	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			1,202.00000	1,205	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,250.00000	1,181	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			1,102.00000	1,099	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,449.00000	1,376	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	1,384	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			0.00000	910	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	1,302	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			0.00000	1,028	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	1,116	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			0.00000	1,342	26.06	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.77600		243.17500		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			294.96500		297.73400		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			301.05300		303.87100		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			291.00500		293.61600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.62600		126.57700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.21900		129.18700		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			130.61900		131.60200		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			296.77850		299.48100		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			302.90400		305.65550		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			308.57300		311.37100		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			337.59900		336.95700		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			346.14500		345.47600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			332.36500		332.90400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.70200		7.61500		35.44	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.46500		8.33600		35.44	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.11900		8.03100		35.44	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.56100		8.43400		35.44	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.54700		8.43000		35.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J204 On 21/12/2018 jSwap			8.65000		8.54300		35.44	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.58300		8.48000		35.44	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			8.30500		8.28100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.01900		6.92400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.80000		6.72600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.43900		7.33600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.42500		7.30400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.17500		8.04500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.20700		8.06900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.41300		8.30200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.41100		8.29700		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.63500		10.63400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.22000		10.21800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.94500		9.94000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.07500		10.07100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			285.07200		288.08700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			290.95500		294.02600		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			296.40100		299.52400		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.30100		6.16000		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,942.00000	3,757	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			5.51500		5.34000		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,568.00000	4,382	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			3.00000	4	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,816.00000	4,630	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			2.00000	3	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			1,289.00000	1,289	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			68.00000	68	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.83600		7.68000		12.50	2,599.78	20	10,191.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,394.00000	1,091	12.40	0.00	0	386.00

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	7.25	Put			3,933.00000	4,535	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			384.00000	274	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			7,508.00000	8,303	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,756.00000	6,962	13.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			350.00000	461	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.77100		7.60700		12.50	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			10,097.00000	9,281	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,243.00000	1,348	13.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.82200		7.64900		12.45	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,799.00000	4,278	12.40	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,610.00000	6,023	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.87000		7.68600		12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			6,418.00000	5,791	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,086.00000	6,410	12.40	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.28000		8.11700		25.59	0.00	0	12,847.00
R186 On 07/05/2009 Bond Future	8.00	Call			4,422.00000	3,421	25.44	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,694.00000	6,433	25.44	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			1,618.00000	1,107	25.08	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			11,531.00000	12,759	25.08	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			10,691.00000	9,209	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,692.00000	1,950	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			406.00000	229	24.78	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			19,872.00000	21,434	24.78	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.25500		8.08700		27.61	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call			5,420.00000	4,987	27.17	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			11,976.00000	13,329	27.17	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call			14,067.00000	12,566	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,813.00000	5,098	28.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.28100		8.10900		26.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			8,370.00000	7,099	26.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,104.00000	15,642	26.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			16,160.00000	14,539	27.61	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,210.00000	7,397	27.61	0.00	0	5,000.00
R186 On 04/02/2010 Bond Future			8.30500		8.12800		28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			13,633.00000	12,891	28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,360.00000	13,458	28.95	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			1,023.00000	1,015	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			556.00000	549	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.83700		7.66000		11.94	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,224.00000	6,451	12.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 07/05/2009 Bond Future	9.25	Put			174.00000	217	12.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.75900		7.57300		12.42	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			8,089.00000	7,370	12.77	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			904.00000	1,013	12.77	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.78500		7.58800		11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,940.00000	3,455	11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,319.00000	4,677	11.73	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.80500		7.59600		12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,559.00000	4,214	12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,955.00000	5,467	12.14	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.26400		8.11000		17.41	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			6,051.00000	5,297	17.90	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			877.00000	1,044	17.90	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.22200		8.06200		17.74	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			8,763.00000	8,018	18.23	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,049.00000	2,243	18.23	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.26200		8.09500		17.78	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,399.00000	3,847	17.63	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,901.00000	8,305	17.63	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.30100		8.12600		18.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			7,388.00000	6,739	18.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,973.00000	7,301	18.09	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.27000		8.11600		18.98	1,013.41	10	305.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,959.00000	1,502	18.90	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			4,396.00000	4,942	18.90	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Call			5,445.00000	4,654	19.36	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,401.00000	1,612	19.36	0.00	0	750.00
R204 On 07/05/2009 Bond Future	9.00	Call			6,562.00000	5,730	19.51	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			981.00000	1,152	19.51	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.23600		8.07600		20.20	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			9,519.00000	8,683	20.77	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,294.00000	2,484	20.77	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.27000		8.10500		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,878.00000	4,230	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,804.00000	9,194	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.30300		8.13100		20.71	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			7,875.00000	7,450	20.78	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,448.00000	8,082	20.78	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.75700		7.56800		10.47	0.00	0	2,117.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,567.00000	4,877	10.77	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			203.00000	242	10.77	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 06/08/2009 Bond Future			7.66400		7.46400		10.73	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			2,007.00000	1,621	10.65	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			3,748.00000	4,102	10.65	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,060.00000	6,379	11.04	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			687.00000	745	11.04	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.68400		7.47100		10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,454.00000	2,949	10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,351.00000	3,596	10.03	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.69800		7.46900		10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,988.00000	3,525	10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,884.00000	4,186	10.22	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.29500		8.13100		20.94	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,731.00000	5,772	21.44	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,089.00000	1,230	21.44	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.26500		8.09600		22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,836.00000	8,856	23.04	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,518.00000	2,659	23.04	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.29600		8.12200		21.67	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			5,097.00000	4,337	21.41	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,302.00000	9,677	21.41	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.32500		8.14400		23.04	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			8,389.00000	7,850	23.04	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,707.00000	8,328	23.04	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.32800		8.15800		23.01	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,635.00000	4,688	23.47	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,623.00000	1,853	23.47	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.31300		8.13800		23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,982.00000	8,905	24.37	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,705.00000	2,828	24.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.35500		8.17800		23.93	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,870.00000	5,028	23.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,847.00000	9,200	23.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.44400		8.26600		24.54	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			9,454.00000	8,584	24.84	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,912.00000	8,218	24.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.04400		7.88200		33.34	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			10,571.00000	9,222	34.40	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			994.00000	1,157	34.40	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.01900		7.85400		32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			8,312.00000	6,667	32.75	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put			6,943.00000	6,842	32.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/08/2009 Bond Future	8.75	Call			12,001.00000	10,274	33.57	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,146.00000	3,963	33.57	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.03400		7.86500		35.44	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			7,244.00000	6,059	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,410.00000	13,800	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			18,582.00000	17,215	37.42	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3,445.00000	3,654	37.42	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			6,311.00000	5,205	34.74	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,194.00000	15,663	34.74	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.04700		7.87400		36.71	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			10,152.00000	9,142	36.27	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			13,804.00000	14,400	36.27	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			21,396.00000	20,101	39.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			4,705.00000	5,016	39.06	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			293.00400		295.68100		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			299.05200		301.77700		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			304.64800		307.42000		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.68550		6.64710		24.53	0.00	0	8,895.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			317.00000	331	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			320.00000	295	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			317.00000	331	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			320.00000	295	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			355.00000	372	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			258.00000	236	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			299.00000	312	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			352.00000	327	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			268.00000	278	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			420.00000	393	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			268.00000	278	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			420.00000	393	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			240.00000	249	26.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			493.00000	463	26.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			253.00000	263	25.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			456.00000	428	25.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			376.00000	394	22.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			229.00000	209	22.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			335.00000	351	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			288.00000	265	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			283.00000	295	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			386.00000	359	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			299.00000	312	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			352.00000	327	24.53	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	6.95	Call			228.00000	236	26.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			531.00000	500	26.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			228.00000	236	26.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			531.00000	500	26.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			240.00000	249	26.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			493.00000	463	26.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			253.00000	263	25.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			456.00000	428	25.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			206.00000	212	27.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			609.00000	576	27.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			216.00000	223	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			569.00000	538	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			191.00000	201	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			644.00000	616	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			177.00000	187	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			680.00000	651	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			206.00000	212	27.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			609.00000	576	27.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			177.00000	187	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			680.00000	651	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			59.00000	62	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,211.00000	1,177	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			49.00000	52	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,302.00000	1,266	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			84.00000	89	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,037.00000	1,004	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			118.00000	125	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			871.00000	840	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			151.00000	160	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			754.00000	724	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			163.00000	173	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			716.00000	687	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			355.00000	372	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			258.00000	236	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			399.00000	420	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			202.00000	184	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			424.00000	446	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			177.00000	161	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			424.00000	446	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			177.00000	161	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			481.00000	507	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			134.00000	122	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			163.00000	173	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			716.00000	687	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			139.00000	147	27.77	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	7.30	Put		792.00000	762	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		118.00000	125	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		871.00000	840	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		100.00000	106	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		953.00000	920	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		128.00000	136	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		831.00000	800	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		109.00000	115	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		912.00000	880	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		549.00000	579	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		102.00000	94	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		704.00000	738	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		57.00000	52	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		624.00000	657	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		77.00000	71	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		549.00000	579	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		102.00000	94	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		481.00000	507	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		134.00000	122	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		664.00000	697	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		67.00000	61	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		586.00000	617	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		89.00000	82	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		513.00000	543	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		116.00000	107	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		451.00000	476	21.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		154.00000	141	21.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		586.00000	617	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		89.00000	82	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		92.00000	97	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		994.00000	962	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		77.00000	82	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,080.00000	1,046	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		139.00000	147	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		792.00000	762	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		70.00000	75	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,123.00000	1,089	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		70.00000	75	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,123.00000	1,089	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		59.00000	62	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,211.00000	1,177	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		49.00000	52	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,302.00000	1,266	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		40.00000	43	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,393.00000	1,357	27.77	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	8.10	Call		33.00000	35	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,486.00000	1,450	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		27.00000	29	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,580.00000	1,543	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		22.00000	24	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,675.00000	1,638	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		27.00000	29	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,580.00000	1,543	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		92.00000	97	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		994.00000	962	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		399.00000	420	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		202.00000	184	22.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.75590	6.71550		24.79	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		475.00000	491	24.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		459.00000	435	24.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		457.00000	473	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		492.00000	467	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		493.00000	511	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		428.00000	405	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		409.00000	421	25.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		593.00000	566	25.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		380.00000	391	26.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		665.00000	636	26.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		409.00000	421	25.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		593.00000	566	25.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		424.00000	438	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		558.00000	532	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		513.00000	530	23.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		397.00000	374	23.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		475.00000	491	24.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		459.00000	435	24.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		440.00000	455	25.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		525.00000	499	25.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		493.00000	511	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		428.00000	405	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		394.00000	406	25.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		629.00000	600	25.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		367.00000	378	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		702.00000	672	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		394.00000	406	25.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		629.00000	600	25.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		367.00000	378	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		702.00000	672	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		337.00000	352	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		772.00000	746	26.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.10	Call			355.00000	364	26.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			739.00000	708	26.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			355.00000	364	26.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			739.00000	708	26.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			551.00000	571	23.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			335.00000	315	23.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			321.00000	335	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			805.00000	779	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			290.00000	303	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			874.00000	847	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			572.00000	593	22.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			307.00000	287	22.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			531.00000	549	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			366.00000	343	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			337.00000	352	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			772.00000	746	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			305.00000	318	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			840.00000	812	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			619.00000	644	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			254.00000	238	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			572.00000	593	22.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			307.00000	287	22.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			440.00000	455	25.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			525.00000	499	25.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			290.00000	303	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			874.00000	847	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			262.00000	273	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			946.00000	917	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			321.00000	335	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			805.00000	779	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			262.00000	273	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			946.00000	917	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			235.00000	246	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,020.00000	990	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			275.00000	288	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			910.00000	882	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			248.00000	259	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			983.00000	953	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			223.00000	233	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,058.00000	1,027	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			645.00000	675	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			230.00000	219	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			595.00000	618	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			279.00000	262	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			677.00000	708	22.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.25	Put		212.00000	202	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		531.00000	549	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		366.00000	343	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		595.00000	618	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		279.00000	262	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.81350	6.77030		25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		0.00000	613	24.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		0.00000	549	24.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		577.00000	594	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		607.00000	581	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		613.00000	632	24.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		543.00000	519	24.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		577.00000	594	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		607.00000	581	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		544.00000	559	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		673.00000	646	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		633.00000	650	24.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		512.00000	487	24.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		688.00000	708	23.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		417.00000	395	23.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		650.00000	669	24.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		480.00000	456	24.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		513.00000	527	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		742.00000	713	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		484.00000	497	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		814.00000	784	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		453.00000	470	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		883.00000	856	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		419.00000	435	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		949.00000	921	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		729.00000	753	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		359.00000	339	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		544.00000	559	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		673.00000	646	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		782.00000	813	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		312.00000	299	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		729.00000	753	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		359.00000	339	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		0.00000	782	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		0.00000	319	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		0.00000	730	23.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		0.00000	366	23.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		0.00000	688	23.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		0.00000	425	23.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		0.00000	576	25.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.85	Put		0.00000	613	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		0.00000	543	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		0.00000	679	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		0.00000	512	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		0.00000	748	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		0.00000	483	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		0.00000	820	26.57	0.00	0	0.00

Total for Derivatives:							154,416,029.09	15,060	375,523.00
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Grand Total:							154,416,029.09	15,060	375,523.00
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