



Daily MTM Report

Daily summary for 19/03/2009

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			16.03800		16.72900			0.00	0	0.00
R153 On 31/08/2010 Bond			6.48500		6.55500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.74000		7.80000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.26500		8.24000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.75500		7.79500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.22000		8.24000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.23000		8.24000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.70000		7.73000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.24000		8.25500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.27500		8.28700			0.00	0	0.00
R209 On 31/03/2036 Bond			8.06500		8.03000			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			9.76080		10.11800		27.56	220,389,103.20	22,579	165,288.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			543.00000	403	29.11	806,000,000.00	2,000	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			525.00000	742	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			524.00000	388	29.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			556.00000	778	29.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			334.00000	249	32.36	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,016.00000	1,289	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			543.00000	403	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			525.00000	742	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			505.00000	375	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			587.00000	814	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			505.00000	375	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			587.00000	814	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			409.00000	304	30.96	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			791.00000	1,043	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			454.00000	337	30.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			686.00000	926	30.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			395.00000	294	31.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			827.00000	1,083	31.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			100.00000	79	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,982.00000	2,318	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			40.00000	33	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			2,722.00000	3,072	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			357.00000	266	31.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			939.00000	1,205	31.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			369.00000	275	31.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			901.00000	1,164	31.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			382.00000	284	31.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			864.00000	1,124	31.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			470.00000	349	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			652.00000	888	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			563.00000	418	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			495.00000	707	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			438.00000	326	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			720.00000	965	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			423.00000	315	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			755.00000	1,004	30.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.25	Call			487.00000	362	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			619.00000	851	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			604.00000	450	28.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			436.00000	639	28.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			649.00000	484	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			381.00000	574	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			583.00000	433	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			465.00000	672	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			470.00000	349	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			652.00000	888	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			454.00000	337	30.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			686.00000	926	30.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			438.00000	326	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			720.00000	965	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			369.00000	275	31.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			901.00000	1,164	31.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			700.00000	523	27.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			332.00000	512	27.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			727.00000	542	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			309.00000	482	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			674.00000	503	27.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			356.00000	542	27.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			563.00000	418	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			495.00000	707	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			382.00000	284	31.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			864.00000	1,124	31.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			395.00000	294	31.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			827.00000	1,083	31.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			305.00000	234	32.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,087.00000	1,373	32.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			265.00000	207	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,197.00000	1,496	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			241.00000	188	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,273.00000	1,577	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			319.00000	242	32.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,051.00000	1,331	32.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			334.00000	249	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,016.00000	1,289	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			291.00000	227	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,123.00000	1,416	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			198.00000	155	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,430.00000	1,744	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			146.00000	114	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,678.00000	2,004	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			138.00000	109	33.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.70	Put		1,720.00000	2,048	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		118.00000	93	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		1,850.00000	2,182	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		230.00000	179	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,312.00000	1,618	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		319.00000	242	32.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,051.00000	1,331	32.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		845.00000	630	26.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		227.00000	369	26.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		626.00000	467	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		408.00000	606	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		784.00000	584	26.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		266.00000	423	26.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		674.00000	503	27.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		356.00000	542	27.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		914.00000	681	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		196.00000	320	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		1,261.00000	970	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		93.00000	159	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		1,261.00000	970	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		93.00000	159	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,388.00000	1,085	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		70.00000	124	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		1,432.00000	1,124	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		64.00000	114	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,476.00000	1,165	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		58.00000	104	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,565.00000	1,247	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		47.00000	86	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,520.00000	1,205	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		52.00000	95	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,702.00000	1,375	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		34.00000	64	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,520.00000	1,205	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		52.00000	95	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call		1,345.00000	1,046	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put		77.00000	135	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call		1,889.00000	1,553	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put		21.00000	42	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		1,795.00000	1,463	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		27.00000	52	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1,610.00000	1,289	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		42.00000	78	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		1,180.00000	897	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		112.00000	187	25.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,100.00000	828	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			132.00000	217	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,842.00000	1,508	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			24.00000	47	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,748.00000	1,419	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			30.00000	58	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,656.00000	1,332	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			38.00000	71	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,303.00000	1,008	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			85.00000	147	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,220.00000	933	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			102.00000	173	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,140.00000	862	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			122.00000	201	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,080.00000	1,737	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			12.00000	26	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,984.00000	1,644	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			16.00000	33	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,610.00000	1,289	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			42.00000	78	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,702.00000	1,375	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			34.00000	64	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,936.00000	1,598	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			18.00000	37	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,748.00000	1,419	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			30.00000	58	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,303.00000	1,008	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			85.00000	147	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,565.00000	1,247	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			47.00000	86	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,476.00000	1,165	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			58.00000	104	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,388.00000	1,085	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			70.00000	124	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,140.00000	862	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			122.00000	201	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,062.00000	796	25.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			144.00000	236	25.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			986.00000	737	25.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			168.00000	276	25.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,062.00000	796	25.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			144.00000	236	25.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			727.00000	542	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			309.00000	482	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			784.00000	584	26.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.60	Put			266.00000	423	26.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			986.00000	737	25.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			168.00000	276	25.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			914.00000	681	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			196.00000	320	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			626.00000	467	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			408.00000	606	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			814.00000	606	26.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			246.00000	395	26.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			755.00000	563	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			287.00000	452	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			524.00000	388	29.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			556.00000	778	29.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			345.00000	258	32.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			977.00000	1,247	32.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			241.00000	188	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,273.00000	1,577	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			219.00000	171	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,351.00000	1,660	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			278.00000	217	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,160.00000	1,456	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			253.00000	197	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,235.00000	1,536	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			305.00000	234	32.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,087.00000	1,373	32.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			253.00000	197	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,235.00000	1,536	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			208.00000	162	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,390.00000	1,702	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			188.00000	147	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,470.00000	1,786	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			170.00000	133	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,552.00000	1,872	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			154.00000	120	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,636.00000	1,960	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			179.00000	140	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,511.00000	1,829	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			162.00000	127	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,594.00000	1,916	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			131.00000	103	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,763.00000	2,092	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			106.00000	84	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,938.00000	2,273	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			95.00000	75	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,027.00000	2,364	33.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.15	Call		85.00000	67	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,117.00000	2,457	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		76.00000	60	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		2,208.00000	2,550	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		124.00000	98	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		1,806.00000	2,137	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		112.00000	88	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		1,894.00000	2,227	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		90.00000	71	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,072.00000	2,410	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		162.00000	127	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,594.00000	1,916	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		95.00000	75	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,027.00000	2,364	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		208.00000	162	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,390.00000	1,702	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		188.00000	147	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,470.00000	1,786	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		265.00000	207	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,197.00000	1,496	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		198.00000	155	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,430.00000	1,744	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		604.00000	450	28.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		436.00000	639	28.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		755.00000	563	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		287.00000	452	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		649.00000	484	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		381.00000	574	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		950.00000	708	25.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		182.00000	298	25.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		879.00000	654	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		211.00000	343	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		814.00000	606	26.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		246.00000	395	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.89540	10.25620		28.02	1,108,284.80	112	1,759.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		804.00000	651	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		798.00000	1,006	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		785.00000	636	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		829.00000	1,040	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		767.00000	617	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		861.00000	1,071	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		767.00000	617	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		861.00000	1,071	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		716.00000	563	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		960.00000	1,167	29.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.70	Call			650.00000	497	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,093.00000	1,301	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			560.00000	423	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,254.00000	1,478	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			143.00000	98	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			2,887.00000	3,202	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			595.00000	451	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,189.00000	1,406	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			613.00000	466	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,156.00000	1,371	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			631.00000	481	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,125.00000	1,336	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			732.00000	580	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			926.00000	1,135	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			823.00000	667	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			767.00000	971	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			684.00000	529	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,028.00000	1,233	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			669.00000	513	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,062.00000	1,267	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			750.00000	598	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			893.00000	1,103	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			863.00000	699	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			707.00000	904	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			922.00000	752	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			616.00000	807	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			843.00000	683	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			737.00000	937	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			700.00000	546	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			993.00000	1,200	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			684.00000	529	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,028.00000	1,233	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			595.00000	451	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,189.00000	1,406	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			700.00000	546	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			993.00000	1,200	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			785.00000	636	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			829.00000	1,040	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			823.00000	667	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			767.00000	971	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			966.00000	791	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			560.00000	745	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			944.00000	771	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			588.00000	776	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			903.00000	734	28.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.00	Put			646.00000	839	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			452.00000	336	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,496.00000	1,740	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			989.00000	811	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			533.00000	715	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			944.00000	771	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			588.00000	776	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,091.00000	891	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			435.00000	595	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,036.00000	851	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			480.00000	655	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			989.00000	811	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			533.00000	715	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			750.00000	598	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			893.00000	1,103	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,122.00000	913	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			415.00000	567	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,061.00000	870	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			455.00000	625	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,012.00000	830	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			506.00000	685	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			883.00000	717	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			677.00000	871	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,153.00000	935	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			397.00000	540	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,036.00000	851	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			480.00000	655	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			863.00000	699	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			707.00000	904	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			577.00000	437	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,221.00000	1,442	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			544.00000	409	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,287.00000	1,514	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			843.00000	683	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			737.00000	937	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			527.00000	396	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,321.00000	1,551	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			496.00000	371	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,390.00000	1,626	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			613.00000	466	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,156.00000	1,371	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			527.00000	396	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,321.00000	1,551	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			466.00000	347	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,460.00000	1,702	29.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.90	Call			577.00000	437	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,221.00000	1,442	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			512.00000	383	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,355.00000	1,588	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			883.00000	717	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			677.00000	871	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			512.00000	383	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,355.00000	1,588	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			481.00000	359	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			1,425.00000	1,663	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			669.00000	513	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,062.00000	1,267	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			496.00000	371	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,390.00000	1,626	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			438.00000	324	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			1,532.00000	1,779	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	870	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	625	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.01060		10.37360		28.42	3,103,286.00	310	500.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,016.00000	858	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			992.00000	1,198	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			979.00000	827	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,056.00000	1,267	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			962.00000	812	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,088.00000	1,302	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			928.00000	783	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,154.00000	1,373	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			864.00000	730	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,290.00000	1,519	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			792.00000	670	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,469.00000	1,709	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			533.00000	449	33.71	0.00	0	99.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,459.00000	2,738	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,190.00000	1,014	28.11	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			716.00000	903	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			806.00000	681	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,432.00000	1,671	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			834.00000	705	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,361.00000	1,594	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,033.00000	874	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			960.00000	1,164	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			997.00000	842	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,024.00000	1,232	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			911.00000	770	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,188.00000	1,409	29.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.75	Call			879.00000	743	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,256.00000	1,482	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			864.00000	730	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,290.00000	1,519	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,555.00000	1,323	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			381.00000	512	26.08	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,070.00000	907	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			896.00000	1,097	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,108.00000	942	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			834.00000	1,032	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			945.00000	798	29.72	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,121.00000	1,337	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			895.00000	756	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,222.00000	1,445	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,128.00000	960	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			804.00000	999	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,148.00000	979	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			774.00000	968	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,108.00000	942	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			834.00000	1,032	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			433.00000	366	35.11	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,060.00000	3,355	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			766.00000	648	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,542.00000	1,787	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			779.00000	659	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,505.00000	1,748	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			729.00000	616	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,655.00000	1,906	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			753.00000	637	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,580.00000	1,827	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			533.00000	449	33.71	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,459.00000	2,738	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			661.00000	560	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,887.00000	2,149	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			683.00000	578	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,809.00000	2,067	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			584.00000	493	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,210.00000	2,483	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			517.00000	435	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,543.00000	2,825	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			459.00000	387	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,885.00000	3,177	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			410.00000	336	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,236.00000	3,526	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			602.00000	509	32.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,128.00000	2,399	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		472.00000	398	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		2,799.00000	3,088	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		421.00000	351	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,148.00000	3,440	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		2,056.00000	1,763	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		182.00000	253	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,619.00000	1,377	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		345.00000	467	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		1,281.00000	1,091	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		607.00000	780	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		567.00000	478	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,293.00000	2,567	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		399.00000	322	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		3,325.00000	3,612	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		2,136.00000	1,837	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		162.00000	226	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		1,687.00000	1,434	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		313.00000	423	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		1,331.00000	1,132	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		558.00000	721	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,070.00000	907	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		896.00000	1,097	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		705.00000	597	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		1,731.00000	1,986	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		486.00000	410	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		2,713.00000	3,000	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,828.00000	1,554	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		255.00000	343	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		1,439.00000	1,221	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		465.00000	610	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		621.00000	526	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,047.00000	2,315	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		355.00000	283	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		3,582.00000	3,873	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,756.00000	1,493	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		283.00000	382	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		1,384.00000	1,175	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		510.00000	665	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		501.00000	423	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		2,628.00000	2,912	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		421.00000	351	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,148.00000	3,440	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		341.00000	271	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		3,667.00000	3,961	35.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,902.00000	1,622	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			228.00000	311	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,496.00000	1,271	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			422.00000	560	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			640.00000	543	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,967.00000	2,232	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			446.00000	376	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,972.00000	3,266	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			370.00000	296	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,497.00000	3,785	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,978.00000	1,692	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			204.00000	281	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,234.00000	1,051	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			660.00000	841	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			550.00000	463	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,376.00000	2,652	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			459.00000	387	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,885.00000	3,177	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			386.00000	309	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,412.00000	3,698	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,865.00000	1,588	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			241.00000	327	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,467.00000	1,245	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			443.00000	585	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,169.00000	996	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			745.00000	935	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			630.00000	534	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,007.00000	2,274	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			525.00000	442	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,501.00000	2,782	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			439.00000	371	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,016.00000	3,310	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			363.00000	289	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,539.00000	3,829	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,301.00000	1,990	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			128.00000	179	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,828.00000	1,554	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			255.00000	343	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			621.00000	526	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,047.00000	2,315	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,386.00000	2,070	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			112.00000	160	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,496.00000	1,271	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			422.00000	560	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,429.00000	2,111	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	8.05	Put		105.00000	150	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,940.00000	1,657	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		216.00000	296	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		1,525.00000	1,296	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		401.00000	536	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,212.00000	1,033	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		688.00000	872	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		792.00000	670	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,469.00000	1,709	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		651.00000	551	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,927.00000	2,190	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		541.00000	456	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		2,417.00000	2,695	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		452.00000	382	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		2,929.00000	3,221	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		2,560.00000	2,235	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		86.00000	125	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,619.00000	1,377	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		345.00000	467	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		567.00000	478	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,293.00000	2,567	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		2,516.00000	2,193	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		92.00000	133	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		2,016.00000	1,727	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		193.00000	267	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		1,585.00000	1,350	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		362.00000	489	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		1,257.00000	1,071	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		633.00000	810	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		820.00000	693	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		1,396.00000	1,632	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		672.00000	569	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		1,848.00000	2,108	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		558.00000	470	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		2,335.00000	2,610	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		404.00000	329	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		3,281.00000	3,568	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,738.00000	2,406	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		65.00000	96	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,218.00000	1,913	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		144.00000	202	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		729.00000	616	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,655.00000	1,906	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		2,784.00000	2,450	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		60.00000	89	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,259.00000	1,951	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			136.00000	190	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,792.00000	1,523	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			269.00000	363	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,411.00000	1,198	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			487.00000	637	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			741.00000	627	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,617.00000	1,866	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			611.00000	518	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,087.00000	2,357	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,829.00000	2,494	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			56.00000	83	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,472.00000	2,152	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			98.00000	141	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,555.00000	1,323	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			381.00000	512	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,177.00000	1,875	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			153.00000	214	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,721.00000	1,463	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			298.00000	402	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,357.00000	1,153	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			534.00000	693	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,089.00000	925	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			865.00000	1,064	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			717.00000	606	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,693.00000	1,946	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			593.00000	501	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,169.00000	2,441	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			494.00000	416	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,670.00000	2,956	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			334.00000	266	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,710.00000	4,005	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,756.00000	1,493	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			283.00000	382	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			602.00000	509	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,128.00000	2,399	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			314.00000	249	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,840.00000	4,138	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			327.00000	260	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,753.00000	4,049	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,792.00000	1,523	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			269.00000	363	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			611.00000	518	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,087.00000	2,357	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			509.00000	429	34.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,585.00000	2,868	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		348.00000	277	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,624.00000	3,917	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		301.00000	238	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,927.00000	4,228	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,343.00000	2,030	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		120.00000	169	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,218.00000	1,913	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		144.00000	202	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,301.00000	1,990	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		128.00000	179	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,738.00000	2,406	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		65.00000	96	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,429.00000	2,111	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		105.00000	150	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		2,096.00000	1,800	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		172.00000	239	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,212.00000	1,033	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		688.00000	872	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		651.00000	551	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,927.00000	2,190	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		452.00000	382	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		2,929.00000	3,221	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		295.00000	233	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		3,971.00000	4,273	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		2,604.00000	2,277	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		80.00000	117	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		378.00000	302	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		3,454.00000	3,742	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		2,693.00000	2,363	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		69.00000	102	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		394.00000	315	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		3,370.00000	3,655	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.12510	10.48870		28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,177.00000	1,010	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,188.00000	1,385	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		1,159.00000	995	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,220.00000	1,420	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,195.00000	1,026	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,156.00000	1,351	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,141.00000	979	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,252.00000	1,454	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		1,090.00000	936	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,351.00000	1,560	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,012.00000	868	30.13	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 15/03/2010 Currency Future	11.00	Put		1,523.00000	1,743	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		940.00000	807	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,702.00000	1,932	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		954.00000	819	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,665.00000	1,894	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		707.00000	609	32.69	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,518.00000	2,784	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,444.00000	1,245	27.89	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		805.00000	970	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		982.00000	843	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,594.00000	1,818	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		968.00000	831	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,629.00000	1,856	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,058.00000	908	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,419.00000	1,633	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,074.00000	922	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,385.00000	1,596	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,027.00000	881	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,488.00000	1,706	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		997.00000	855	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,558.00000	1,780	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,042.00000	894	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,453.00000	1,669	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		1,107.00000	950	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,318.00000	1,525	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,141.00000	979	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,252.00000	1,454	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,074.00000	922	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,385.00000	1,596	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		927.00000	796	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,738.00000	1,971	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		891.00000	765	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,842.00000	2,080	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		914.00000	784	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,775.00000	2,009	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		914.00000	784	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,775.00000	2,009	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		901.00000	773	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,812.00000	2,048	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		840.00000	722	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,001.00000	2,247	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		888.00000	763	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,850.00000	2,088	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		876.00000	752	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,887.00000	2,127	31.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.75	Call			817.00000	702	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,079.00000	2,327	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			864.00000	742	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,925.00000	2,167	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			852.00000	732	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,963.00000	2,206	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,490.00000	1,286	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			752.00000	911	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,399.00000	1,204	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			860.00000	1,029	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,355.00000	1,166	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			916.00000	1,090	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,313.00000	1,128	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			975.00000	1,153	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,273.00000	1,093	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,034.00000	1,218	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,233.00000	1,059	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,094.00000	1,284	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			664.00000	570	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,726.00000	2,995	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,615.00000	1,398	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			626.00000	773	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			852.00000	732	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,963.00000	2,206	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			460.00000	373	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,672.00000	3,948	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,695.00000	1,470	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			557.00000	695	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,058.00000	908	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,419.00000	1,633	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			486.00000	394	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,547.00000	3,819	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,751.00000	1,520	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			513.00000	645	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			503.00000	409	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,465.00000	3,734	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,780.00000	1,546	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			491.00000	621	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			982.00000	843	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,594.00000	1,818	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			512.00000	417	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,424.00000	3,692	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,839.00000	1,599	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			450.00000	574	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			531.00000	433	33.09	0.00	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	13.30	Put		3,342.00000	3,607	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		795.00000	684	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,157.00000	2,409	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		421.00000	339	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		3,882.00000	4,164	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		1,514.00000	1,308	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		726.00000	883	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		829.00000	712	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,040.00000	2,287	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		806.00000	693	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,118.00000	2,368	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		429.00000	346	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,840.00000	4,121	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,399.00000	1,204	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		860.00000	1,029	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		795.00000	684	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,157.00000	2,409	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		774.00000	666	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,236.00000	2,491	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		754.00000	649	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,316.00000	2,574	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		392.00000	315	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		4,053.00000	4,340	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,467.00000	1,265	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		778.00000	940	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		927.00000	796	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,738.00000	1,971	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		806.00000	693	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,118.00000	2,368	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		785.00000	675	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		2,196.00000	2,450	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		414.00000	333	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,925.00000	4,208	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		1,564.00000	1,352	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		675.00000	827	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		444.00000	359	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,756.00000	4,034	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		1,668.00000	1,445	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		579.00000	720	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		1,723.00000	1,494	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		534.00000	669	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		494.00000	402	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,506.00000	3,777	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		2,027.00000	1,770	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		339.00000	444	25.84	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 15/03/2010 Currency Future	13.20	Call			550.00000	449	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,261.00000	3,524	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,931.00000	1,682	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			392.00000	507	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,124.00000	965	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,285.00000	1,489	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			997.00000	855	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,558.00000	1,780	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			968.00000	831	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,629.00000	1,856	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			522.00000	425	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,383.00000	3,650	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,042.00000	894	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,453.00000	1,669	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			901.00000	773	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,812.00000	2,048	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			477.00000	387	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,589.00000	3,862	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,995.00000	1,740	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			356.00000	465	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,159.00000	995	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,220.00000	1,420	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,124.00000	965	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,285.00000	1,489	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			540.00000	441	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,302.00000	3,566	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,900.00000	1,654	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			411.00000	529	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			469.00000	380	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			3,630.00000	3,905	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			2,061.00000	1,800	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			322.00000	425	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			560.00000	457	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,221.00000	3,482	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			2,163.00000	1,893	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			274.00000	368	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			1,253.00000	1,076	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,064.00000	1,251	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			1,214.00000	1,042	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,125.00000	1,317	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			590.00000	483	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,101.00000	3,358	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			2,198.00000	1,926	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			260.00000	350	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,233.00000	1,059	28.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,094.00000	1,284	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			600.00000	492	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			3,062.00000	3,317	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			2,273.00000	1,992	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			234.00000	316	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,313.00000	1,128	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			975.00000	1,153	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			618.00000	511	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			2,979.00000	3,236	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			0.00000	1,958	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			0.00000	333	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			0.00000	1,110	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			0.00000	1,185	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			0.00000	1,076	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			0.00000	1,251	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			0.00000	501	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			0.00000	3,276	33.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.22190		14.14420		24.55	3,626,584.50	255	9,953.00
£ / R On 12/06/2009 Currency Future	14.15	Call			683.00000	701	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			688.00000	629	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			645.00000	663	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			751.00000	691	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			664.00000	682	24.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			720.00000	660	24.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			628.00000	644	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			784.00000	722	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			702.00000	721	24.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			658.00000	599	24.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			520.00000	531	26.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,026.00000	959	26.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			452.00000	465	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,208.00000	1,143	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			312.00000	319	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,567.00000	1,497	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			391.00000	401	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,347.00000	1,279	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			421.00000	432	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,276.00000	1,210	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			406.00000	417	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,311.00000	1,245	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			452.00000	465	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,208.00000	1,143	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			594.00000	609	25.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			850.00000	787	25.22	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 12/06/2009 Currency Future	14.55	Call			548.00000	561	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			954.00000	889	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			506.00000	517	26.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,062.00000	995	26.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			481.00000	490	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,136.00000	1,068	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			468.00000	477	26.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,174.00000	1,105	26.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			436.00000	448	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,242.00000	1,176	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			520.00000	531	26.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,026.00000	959	26.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			493.00000	503	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,099.00000	1,031	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			534.00000	545	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			990.00000	924	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			534.00000	545	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			990.00000	924	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			563.00000	576	25.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			919.00000	854	25.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			611.00000	626	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			817.00000	754	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			578.00000	592	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			884.00000	820	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			324.00000	332	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,530.00000	1,460	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			377.00000	387	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,382.00000	1,315	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			324.00000	332	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,530.00000	1,460	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			406.00000	417	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,311.00000	1,245	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			300.00000	307	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,606.00000	1,535	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			349.00000	358	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,455.00000	1,386	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			683.00000	701	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			688.00000	629	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			468.00000	477	26.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,174.00000	1,105	26.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			363.00000	372	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,419.00000	1,350	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			277.00000	283	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,683.00000	1,612	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			209.00000	213	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.90	Put		1,965.00000	1,891	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		169.00000	172	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		2,175.00000	2,100	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		218.00000	222	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,924.00000	1,850	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		256.00000	262	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,762.00000	1,690	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		246.00000	251	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		1,802.00000	1,729	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		266.00000	272	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,722.00000	1,650	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		236.00000	241	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		1,842.00000	1,769	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		266.00000	272	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,722.00000	1,650	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		143.00000	144	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,348.00000	2,272	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		192.00000	196	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,048.00000	1,974	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		177.00000	180	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,133.00000	2,058	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		125.00000	126	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		2,481.00000	2,404	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		162.00000	165	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,218.00000	2,143	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		137.00000	138	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,392.00000	2,316	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		114.00000	115	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,570.00000	2,493	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		104.00000	105	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,660.00000	2,583	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		100.00000	100	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		2,706.00000	2,628	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		131.00000	132	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,436.00000	2,360	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		156.00000	158	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		2,261.00000	2,186	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		95.00000	96	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,751.00000	2,674	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		69.00000	69	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,075.00000	2,997	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		76.00000	76	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		2,981.00000	2,904	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		49.00000	49	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		3,405.00000	3,327	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.80	Call			36.00000	36	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,692.00000	3,614	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			20.00000	19	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,275.00000	4,197	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			10.00000	10	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,866.00000	4,788	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			9.00000	8	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,014.00000	4,936	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			13.00000	12	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,669.00000	4,590	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			21.00000	20	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,226.00000	4,148	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			23.00000	22	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,129.00000	4,050	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			13.00000	13	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,619.00000	4,541	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			63.00000	62	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,168.00000	3,090	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			149.00000	151	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,305.00000	2,229	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			227.00000	231	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,883.00000	1,809	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			391.00000	401	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,347.00000	1,279	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			336.00000	345	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,492.00000	1,423	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			312.00000	319	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,567.00000	1,497	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			288.00000	295	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,644.00000	1,573	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			481.00000	490	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,136.00000	1,068	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			336.00000	345	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,492.00000	1,423	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			377.00000	387	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,382.00000	1,315	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			277.00000	283	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,683.00000	1,612	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			227.00000	231	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,883.00000	1,809	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			209.00000	213	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,965.00000	1,891	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			256.00000	262	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,762.00000	1,690	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			162.00000	165	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.20	Put		2,218.00000	2,143	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		209.00000	213	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,965.00000	1,891	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		177.00000	180	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,133.00000	2,058	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		200.00000	204	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		2,006.00000	1,932	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		184.00000	187	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		2,090.00000	2,016	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		137.00000	138	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,392.00000	2,316	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		192.00000	196	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,048.00000	1,974	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		149.00000	151	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,305.00000	2,229	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		114.00000	115	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,570.00000	2,493	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		95.00000	96	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,751.00000	2,674	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		104.00000	105	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,660.00000	2,583	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		87.00000	87	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		2,843.00000	2,765	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		79.00000	79	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		2,935.00000	2,857	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		87.00000	87	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		2,843.00000	2,765	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		72.00000	72	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,028.00000	2,950	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		120.00000	121	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		2,525.00000	2,449	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		109.00000	110	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		2,615.00000	2,538	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		91.00000	91	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		2,797.00000	2,719	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call		83.00000	83	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put		2,889.00000	2,811	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		169.00000	172	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		2,175.00000	2,100	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		143.00000	144	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,348.00000	2,272	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		91.00000	91	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		2,797.00000	2,719	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		57.00000	56	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,263.00000	3,185	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.45	Call			52.00000	51	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,357.00000	3,279	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			47.00000	46	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,453.00000	3,374	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			42.00000	42	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,548.00000	3,470	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			19.00000	18	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,324.00000	4,246	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			17.00000	16	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,423.00000	4,344	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			15.00000	14	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,521.00000	4,443	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			12.00000	12	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,718.00000	4,640	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			11.00000	10	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,817.00000	4,738	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			10.00000	9	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,916.00000	4,837	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			35.00000	34	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,740.00000	3,662	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			31.00000	31	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,837.00000	3,759	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			28.00000	28	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,934.00000	3,856	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			25.00000	25	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,031.00000	3,953	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			31.00000	31	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,837.00000	3,759	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			25.00000	25	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,031.00000	3,953	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			19.00000	18	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,324.00000	4,246	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			15.00000	14	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,521.00000	4,443	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			18.00000	17	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,373.00000	4,295	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			16.00000	15	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,472.00000	4,393	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			14.00000	14	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,570.00000	4,492	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			11.00000	11	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,767.00000	4,689	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			9.00000	9	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,965.00000	4,887	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			8.00000	8	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.20	Put		5,064.00000	4,986	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		12.00000	12	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		4,718.00000	4,640	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		10.00000	9	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		4,916.00000	4,837	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		8.00000	7	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		5,114.00000	5,035	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		7.00000	7	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		5,213.00000	5,135	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call		6.00000	6	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put		5,312.00000	5,234	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call		6.00000	5	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put		5,411.00000	5,333	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		11.00000	11	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		4,767.00000	4,689	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		7.00000	7	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		5,163.00000	5,085	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		7.00000	6	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		5,262.00000	5,184	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		54.00000	54	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,310.00000	3,232	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		44.00000	44	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		3,500.00000	3,422	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		40.00000	40	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		3,596.00000	3,518	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		33.00000	32	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		3,789.00000	3,710	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		30.00000	29	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		3,886.00000	3,807	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		27.00000	26	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		3,983.00000	3,904	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		24.00000	24	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		4,080.00000	4,002	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		72.00000	72	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,028.00000	2,950	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		66.00000	65	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		3,121.00000	3,043	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		60.00000	59	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		3,215.00000	3,137	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		54.00000	54	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,310.00000	3,232	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		33.00000	32	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		3,789.00000	3,710	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		109.00000	110	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		2,615.00000	2,538	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.15	Call		69.00000	69	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,075.00000	2,997	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		76.00000	76	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		2,981.00000	2,904	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		57.00000	56	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,263.00000	3,185	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		47.00000	46	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		3,453.00000	3,374	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		131.00000	132	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,436.00000	2,360	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		218.00000	222	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,924.00000	1,850	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		548.00000	561	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		954.00000	889	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		762.00000	784	23.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		568.00000	512	23.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		722.00000	741	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		628.00000	569	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		852.00000	884	23.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		458.00000	412	23.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		805.00000	830	23.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		511.00000	458	23.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		722.00000	741	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		628.00000	569	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		881.00000	915	23.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		437.00000	393	23.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		828.00000	855	23.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		484.00000	433	23.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		783.00000	806	23.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		539.00000	485	23.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		742.00000	762	23.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		598.00000	540	23.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		783.00000	806	23.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		539.00000	485	23.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		594.00000	609	25.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		850.00000	787	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.42770	14.35420		25.09	72,138.50	5	3,451.00
£ / R On 14/09/2009 Currency Future	14.35	Call		1,040.00000	1,042	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,036.00000	965	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		986.00000	986	25.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,132.00000	1,058	25.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		1,004.00000	1,004	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,099.00000	1,027	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1,060.00000	1,062	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,005.00000	934	24.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Call			872.00000	870	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,368.00000	1,292	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			797.00000	797	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,543.00000	1,469	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			633.00000	629	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,879.00000	1,801	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			711.00000	709	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,707.00000	1,631	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			745.00000	743	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,640.00000	1,566	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			779.00000	779	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,575.00000	1,501	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			872.00000	870	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,368.00000	1,292	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			952.00000	951	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,197.00000	1,123	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			903.00000	901	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,299.00000	1,223	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			797.00000	797	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,543.00000	1,469	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			829.00000	825	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,475.00000	1,397	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			858.00000	854	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,403.00000	1,327	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			815.00000	811	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,511.00000	1,433	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			843.00000	840	26.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,439.00000	1,362	26.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			888.00000	885	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,333.00000	1,257	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			858.00000	854	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,403.00000	1,327	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			728.00000	726	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,673.00000	1,598	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			762.00000	761	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,608.00000	1,533	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			919.00000	917	25.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,265.00000	1,189	25.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			711.00000	709	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,707.00000	1,631	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			633.00000	629	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,879.00000	1,801	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			679.00000	676	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,775.00000	1,699	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			618.00000	614	26.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.65	Put			1,914.00000	1,836	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			603.00000	599	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,949.00000	1,872	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			663.00000	660	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,809.00000	1,733	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,022.00000	1,023	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,068.00000	995	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			575.00000	571	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,021.00000	1,943	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			935.00000	934	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,231.00000	1,156	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			888.00000	885	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,333.00000	1,257	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			695.00000	693	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,741.00000	1,665	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,099.00000	1,101	24.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			945.00000	873	24.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,060.00000	1,062	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,005.00000	934	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,177.00000	1,179	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			823.00000	752	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,138.00000	1,139	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			884.00000	811	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,197.00000	1,206	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			793.00000	729	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,157.00000	1,159	24.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			853.00000	781	24.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,119.00000	1,120	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			915.00000	842	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,079.00000	1,081	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			975.00000	903	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			969.00000	968	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,164.00000	1,091	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			728.00000	726	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,673.00000	1,598	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			548.00000	543	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,094.00000	2,015	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			695.00000	693	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,741.00000	1,665	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			575.00000	571	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,021.00000	1,943	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			548.00000	543	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,094.00000	2,015	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			522.00000	517	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,168.00000	2,089	26.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.10	Call		497.00000	491	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,243.00000	2,164	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		815.00000	811	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,511.00000	1,433	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		648.00000	645	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,844.00000	1,767	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		589.00000	585	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,985.00000	1,907	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		648.00000	645	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,844.00000	1,767	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		562.00000	557	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,057.00000	1,979	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		535.00000	530	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,131.00000	2,052	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		510.00000	504	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,205.00000	2,126	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,022.00000	1,023	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,068.00000	995	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		450.00000	444	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,396.00000	2,316	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,119.00000	1,120	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		915.00000	842	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		935.00000	934	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,231.00000	1,156	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		779.00000	779	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,575.00000	1,501	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		1,224.00000	1,234	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		769.00000	706	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		1,138.00000	1,139	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		884.00000	811	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		952.00000	951	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,197.00000	1,123	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.43660	14.37150		26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		1,308.00000	1,333	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,286.00000	1,247	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,253.00000	1,277	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,382.00000	1,340	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		1,271.00000	1,295	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,350.00000	1,309	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,327.00000	1,352	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,256.00000	1,215	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		1,121.00000	1,141	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,649.00000	1,605	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		1,136.00000	1,157	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,615.00000	1,571	27.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Call		1,218.00000	1,241	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,447.00000	1,405	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		1,184.00000	1,207	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,513.00000	1,470	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		1,152.00000	1,173	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,581.00000	1,537	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		1,091.00000	1,110	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,719.00000	1,674	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		1,061.00000	1,081	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,790.00000	1,744	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		1,025.00000	1,047	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,853.00000	1,811	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		888.00000	908	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,117.00000	2,072	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,400.00000	1,423	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,129.00000	1,087	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		1,366.00000	1,388	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,195.00000	1,151	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		1,289.00000	1,314	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,318.00000	1,278	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,487.00000	1,519	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,016.00000	982	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,437.00000	1,467	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,065.00000	1,031	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,400.00000	1,423	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,129.00000	1,087	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,218.00000	1,241	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,447.00000	1,405	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,418.00000	1,442	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,097.00000	1,055	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,383.00000	1,405	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,162.00000	1,119	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		1,346.00000	1,371	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,225.00000	1,184	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		1,235.00000	1,259	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,414.00000	1,372	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		1,201.00000	1,224	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,480.00000	1,437	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		1,168.00000	1,190	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,547.00000	1,503	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		1,043.00000	1,066	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,821.00000	1,779	27.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.36790	13.25500		24.39	120,311.10	9	14,052.00
€ / R On 12/06/2009 Currency Future	13.25	Call		637.00000	676	24.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.25	Put			632.00000	558	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			657.00000	697	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			602.00000	529	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			677.00000	718	23.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			572.00000	500	23.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			677.00000	718	23.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			572.00000	500	23.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			718.00000	765	23.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			513.00000	447	23.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			548.00000	579	24.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			793.00000	711	24.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			502.00000	528	25.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			897.00000	810	25.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			483.00000	513	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			928.00000	845	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			582.00000	616	24.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			727.00000	648	24.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			600.00000	636	24.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			695.00000	618	24.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			718.00000	765	23.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			513.00000	447	23.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			812.00000	876	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			407.00000	358	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			740.00000	790	23.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			485.00000	422	23.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			697.00000	741	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			542.00000	473	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			787.00000	845	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			432.00000	377	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			842.00000	907	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			387.00000	339	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			565.00000	597	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			760.00000	679	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			502.00000	528	25.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			897.00000	810	25.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			483.00000	513	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			928.00000	845	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			447.00000	478	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			992.00000	910	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			413.00000	442	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,058.00000	974	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			517.00000	545	25.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			862.00000	777	25.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			618.00000	656	24.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			663.00000	588	24.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.95	Call			763.00000	815	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			458.00000	397	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			532.00000	561	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			827.00000	744	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			397.00000	425	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,092.00000	1,007	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			381.00000	408	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,126.00000	1,040	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			351.00000	376	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,196.00000	1,108	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			218.00000	233	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,613.00000	1,515	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			208.00000	222	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,653.00000	1,554	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			284.00000	304	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,379.00000	1,286	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			337.00000	360	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,232.00000	1,142	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			430.00000	460	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,025.00000	942	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			517.00000	545	25.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			862.00000	777	25.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			532.00000	561	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			827.00000	744	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			618.00000	656	24.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			663.00000	588	24.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			447.00000	478	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			992.00000	910	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			582.00000	616	24.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			727.00000	648	24.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			351.00000	376	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,196.00000	1,108	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			249.00000	266	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,494.00000	1,398	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			173.00000	184	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,818.00000	1,717	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			129.00000	138	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,074.00000	1,970	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			296.00000	317	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,341.00000	1,249	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			323.00000	345	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,268.00000	1,177	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			787.00000	845	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			432.00000	377	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			872.00000	939	23.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.75	Put		367.00000	321	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,174.00000	1,255	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		219.00000	187	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,138.00000	1,217	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		233.00000	199	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		1,211.00000	1,293	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		206.00000	175	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,138.00000	1,217	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		233.00000	199	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,000.00000	1,073	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		295.00000	255	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		1,033.00000	1,108	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		278.00000	240	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		935.00000	1,005	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		330.00000	287	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,363.00000	1,450	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		158.00000	133	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		1,068.00000	1,144	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		263.00000	226	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		1,248.00000	1,331	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		193.00000	163	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,324.00000	1,410	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		169.00000	142	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,286.00000	1,370	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		181.00000	153	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,650.00000	1,746	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		95.00000	78	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,566.00000	1,659	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		111.00000	91	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,483.00000	1,574	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		128.00000	106	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,403.00000	1,491	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		148.00000	123	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,102.00000	1,180	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		247.00000	212	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		1,608.00000	1,702	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		103.00000	84	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,524.00000	1,616	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		119.00000	99	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,443.00000	1,533	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		138.00000	115	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,000.00000	1,073	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		295.00000	255	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,324.00000	1,410	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		169.00000	142	23.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.60	Call			967.00000	1,038	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			312.00000	270	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			903.00000	971	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			348.00000	303	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,363.00000	1,450	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			158.00000	133	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,286.00000	1,370	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			181.00000	153	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,693.00000	1,790	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			88.00000	72	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,524.00000	1,616	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			119.00000	99	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			935.00000	1,005	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			330.00000	287	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			812.00000	876	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			407.00000	358	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			967.00000	1,038	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			312.00000	270	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,174.00000	1,255	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			219.00000	187	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,102.00000	1,180	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			247.00000	212	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			842.00000	907	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			387.00000	339	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			465.00000	497	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			960.00000	879	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			413.00000	442	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,058.00000	974	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			309.00000	331	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,304.00000	1,213	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			260.00000	278	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,455.00000	1,360	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			238.00000	255	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,533.00000	1,437	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			198.00000	212	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,693.00000	1,594	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			181.00000	193	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,776.00000	1,675	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			165.00000	176	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,860.00000	1,758	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			150.00000	160	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,945.00000	1,842	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			272.00000	291	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,417.00000	1,323	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			228.00000	243	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.60	Put		1,573.00000	1,476	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		296.00000	317	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,341.00000	1,249	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		272.00000	291	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,417.00000	1,323	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		228.00000	243	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,573.00000	1,476	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		190.00000	203	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,735.00000	1,635	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		157.00000	168	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		1,902.00000	1,800	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		143.00000	152	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		1,988.00000	1,884	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		117.00000	125	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,162.00000	2,057	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		106.00000	113	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,251.00000	2,145	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		96.00000	102	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,341.00000	2,234	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		86.00000	92	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,431.00000	2,324	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		190.00000	203	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,735.00000	1,635	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		173.00000	184	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		1,818.00000	1,717	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		117.00000	125	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,162.00000	2,057	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		366.00000	391	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,161.00000	1,073	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		697.00000	741	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		542.00000	473	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		366.00000	391	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,161.00000	1,073	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		337.00000	360	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,232.00000	1,142	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		323.00000	345	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,268.00000	1,177	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		600.00000	636	24.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		695.00000	618	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.55400	13.44630		24.99	0.00	0	217.00
€ / R On 14/09/2009 Currency Future	13.45	Call		963.00000	987	24.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		966.00000	883	24.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		982.00000	1,006	24.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		935.00000	852	24.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,001.00000	1,026	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
€ / R On 14/09/2009 Currency Future	13.35	Put			905.00000	822	24.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			1,001.00000	1,026	24.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			905.00000	822	24.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			1,042.00000	1,066	24.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			846.00000	762	24.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			874.00000	892	25.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,127.00000	1,038	25.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			826.00000	840	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,229.00000	1,136	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			806.00000	824	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,259.00000	1,170	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			908.00000	928	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,062.00000	974	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			926.00000	947	24.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,029.00000	943	24.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,148.00000	1,191	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			701.00000	637	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,061.00000	1,087	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			814.00000	733	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			1,080.00000	1,108	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			784.00000	704	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,021.00000	1,046	24.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			875.00000	792	24.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,021.00000	1,046	24.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			875.00000	792	24.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			982.00000	1,006	24.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			935.00000	852	24.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,121.00000	1,163	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			724.00000	659	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			857.00000	874	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,161.00000	1,070	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			891.00000	910	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,094.00000	1,006	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			806.00000	824	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,259.00000	1,170	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			786.00000	808	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,290.00000	1,204	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			767.00000	788	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,321.00000	1,234	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			730.00000	749	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,384.00000	1,295	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			841.00000	857	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,195.00000	1,103	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			944.00000	967	24.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			998.00000	913	24.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.10	Call			1,100.00000	1,135	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			754.00000	681	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			694.00000	712	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,448.00000	1,358	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			495.00000	505	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,899.00000	1,801	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			841.00000	857	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,195.00000	1,103	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			730.00000	749	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,384.00000	1,295	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			660.00000	676	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,514.00000	1,422	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			627.00000	642	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,581.00000	1,488	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			596.00000	609	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,649.00000	1,555	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			565.00000	578	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,719.00000	1,624	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			908.00000	928	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,062.00000	974	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			660.00000	676	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,514.00000	1,422	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			627.00000	642	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,581.00000	1,488	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,319.00000	1,369	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			573.00000	515	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,260.00000	1,307	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			614.00000	553	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,203.00000	1,248	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			657.00000	594	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			926.00000	947	24.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,029.00000	943	24.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			748.00000	768	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,352.00000	1,264	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			712.00000	730	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,416.00000	1,326	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			677.00000	694	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,481.00000	1,390	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,100.00000	1,135	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			754.00000	681	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,203.00000	1,248	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			657.00000	594	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			1,231.00000	1,278	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			635.00000	574	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			1,175.00000	1,219	23.93	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	12.95	Put		679.00000	615	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		826.00000	840	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,229.00000	1,136	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,121.00000	1,163	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		724.00000	659	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		0.00000	1,108	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		0.00000	704	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		0.00000	910	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		0.00000	1,006	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.71700	13.61240		25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		1,202.00000	1,240	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,190.00000	1,123	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,221.00000	1,260	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,159.00000	1,093	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		1,240.00000	1,281	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,128.00000	1,064	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,221.00000	1,260	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,159.00000	1,093	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		1,260.00000	1,300	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,097.00000	1,033	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		1,114.00000	1,146	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,352.00000	1,279	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		1,338.00000	1,384	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		975.00000	917	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		762.00000	789	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		1,999.00000	1,922	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		1,184.00000	1,221	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,221.00000	1,154	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		1,148.00000	1,183	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,286.00000	1,216	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		1,081.00000	1,111	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,419.00000	1,344	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		1,045.00000	1,078	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,483.00000	1,411	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		1,006.00000	1,041	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		1,543.00000	1,474	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		967.00000	1,002	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		1,605.00000	1,535	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		1,356.00000	1,410	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		943.00000	893	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,320.00000	1,358	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,007.00000	941	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		1,279.00000	1,320	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,067.00000	1,003	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		1,166.00000	1,202	25.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.70	Put			1,253.00000	1,185	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			1,131.00000	1,164	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,319.00000	1,247	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			1,097.00000	1,129	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,385.00000	1,312	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			1,065.00000	1,094	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			1,453.00000	1,377	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			1,435.00000	1,491	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			872.00000	824	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,382.00000	1,437	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			919.00000	870	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			1,299.00000	1,339	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,037.00000	972	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			1,184.00000	1,221	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,221.00000	1,154	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,382.00000	1,437	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			919.00000	870	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			1,299.00000	1,339	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,037.00000	972	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			1,114.00000	1,146	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,352.00000	1,279	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			1,408.00000	1,464	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			896.00000	847	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			1,320.00000	1,358	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,007.00000	941	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			1,131.00000	1,164	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,319.00000	1,247	25.59	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.29200		242.76700		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			296.08300		296.35300		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			301.99500		302.49100		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			292.54700		292.33800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.96300		125.77800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.47800		128.39300		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			130.73000		130.80200		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			297.92400		298.14000		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			303.87150		304.32000		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			309.19850		310.03000		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			337.59900		337.59900		0.00	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ILBI On 06/08/2009 Index Future			346.14500		346.14500		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			333.67800		332.94500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.46100		7.58900		35.44	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.34400		8.40800		35.44	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.01900		8.11300		35.44	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.40000		8.50000		35.44	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.45100		8.52300		35.44	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.54000		8.64700		35.44	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.48400		8.58800		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			7.99500		8.07300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.61900		6.82900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.54700		6.68200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.20200		7.33300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.20700		7.33600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.01200		8.10100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.06000		8.14500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.31500		8.41000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.32100		8.41600		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.61700		10.63600		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.02000		10.22500		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.47300		9.95900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.70600		10.09000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			286.07400		286.54600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			291.78600		292.48100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			296.90100		297.96800		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 07/05/2009 Bond Future			6.20400	6.17800		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call		3,918.00000	3,884	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			5.57000	5.35800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call		4,548.00000	4,323	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		4,797.00000	4,572	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		1,288.00000	1,288	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put		67.00000	67	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.70300	7.74600		12.50	0.00	0	10,191.00
R157 On 07/05/2009 Bond Future	7.25	Call		1,231.00000	1,291	12.40	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put		4,154.00000	3,964	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call		318.00000	336	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put		7,827.00000	7,594	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		7,402.00000	7,611	13.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		380.00000	339	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.67300	7.67600		12.50	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		9,694.00000	9,697	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		1,228.00000	1,214	13.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.74700	7.71900		12.45	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call		4,530.00000	4,447	12.40	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		5,720.00000	5,788	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.82600	7.76000		12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		6,073.00000	5,888	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		6,125.00000	6,280	12.40	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.24500	8.21000		25.59	0.00	0	12,905.00
R186 On 07/05/2009 Bond Future	8.00	Call		3,695.00000	3,486	25.44	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		5,965.00000	6,128	25.44	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call		1,216.00000	1,113	25.08	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put		12,126.00000	12,395	25.08	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		9,733.00000	9,411	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		1,732.00000	1,782	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		255.00000	224	24.78	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		20,718.00000	21,058	24.78	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.23900	8.18300		27.61	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call		5,253.00000	4,996	27.17	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		12,834.00000	13,169	27.17	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call		13,055.00000	12,625	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		4,827.00000	4,989	28.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.28200	8.20600		26.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	7.50	Call			7,408.00000	7,050	26.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,168.00000	15,604	26.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			15,028.00000	14,488	27.61	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,103.00000	7,357	27.61	0.00	0	5,000.00
R186 On 04/02/2010 Bond Future			8.32500		8.22700		28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			13,316.00000	12,738	28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,077.00000	13,511	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			1,008.00000	1,001	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			542.00000	534	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.71600		7.72700		11.94	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,907.00000	6,948	12.28	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			167.00000	157	12.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.67200		7.64200		12.42	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,779.00000	7,663	12.77	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			903.00000	920	12.77	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.72900		7.65900		11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,705.00000	3,551	11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,389.00000	4,534	11.73	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.78800		7.67100		12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,476.00000	4,233	12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,180.00000	5,416	12.14	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.19600		8.19500		17.41	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,589.00000	5,564	17.90	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			924.00000	905	17.90	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.18100		8.15000		17.74	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			8,307.00000	8,162	18.23	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,111.00000	2,147	18.23	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.24500		8.18500		17.78	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,017.00000	3,863	17.63	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,035.00000	8,224	17.63	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.31300		8.21900		18.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,968.00000	6,683	18.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,074.00000	7,311	18.09	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.21000		8.20100		18.98	0.00	0	305.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,629.00000	1,582	18.90	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			4,621.00000	4,633	18.90	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,936.00000	4,870	19.36	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,447.00000	1,439	19.36	0.00	0	750.00
R204 On 07/05/2009 Bond Future	9.00	Call			6,047.00000	5,980	19.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 07/05/2009 Bond Future	9.00	Put			1,021.00000	1,013	19.51	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.20000		8.16300		20.20	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			9,003.00000	8,817	20.77	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,338.00000	2,388	20.77	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.25700		8.19400		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,414.00000	4,237	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,902.00000	9,120	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.31500		8.22200		20.71	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			7,702.00000	7,387	20.78	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,837.00000	8,093	20.78	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.64900		7.64700		10.47	122,197.45	1,200	3,134.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,247.00000	5,233	10.77	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			189.00000	182	10.77	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.59700		7.54600		10.73	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,778.00000	1,696	10.65	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			3,824.00000	3,930	10.65	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,729.00000	6,567	11.04	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			660.00000	686	11.04	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.65400		7.55600		10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,164.00000	2,986	10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,362.00000	3,528	10.03	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.71500		7.55900		10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,752.00000	3,486	10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,949.00000	4,203	10.22	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.22300		8.22500		20.94	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,100.00000	6,087	21.44	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,091.00000	1,065	21.44	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.21500		8.19300		22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,180.00000	9,059	23.04	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,508.00000	2,532	23.04	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.26600		8.22000		21.67	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,528.00000	4,390	21.41	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,374.00000	9,535	21.41	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.31800		8.24600		23.04	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			8,067.00000	7,807	22.92	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,041.00000	8,241	22.92	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.25400		8.25400		23.01	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,003.00000	4,975	23.47	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,658.00000	1,631	23.47	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.26400		8.23500		23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,265.00000	9,107	24.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 06/08/2009 Bond Future	9.25	Put			2,656.00000	2,696	24.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.32200		8.27600		23.93	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,251.00000	5,097	23.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,893.00000	9,049	23.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.41000		8.36900		24.54	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			8,847.00000	8,682	24.84	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,987.00000	8,093	24.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.04600		8.00500		33.34	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,489.00000	9,152	34.40	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,064.00000	1,105	34.40	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.03700		7.97900		32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			6,843.00000	6,530	32.75	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put			6,648.00000	6,872	32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			10,507.00000	10,117	33.57	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			3,827.00000	3,972	33.57	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.06500		7.99200		35.44	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			6,206.00000	5,901	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,560.00000	13,926	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			17,501.00000	16,964	37.42	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3,553.00000	3,687	37.42	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			5,336.00000	5,060	34.74	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,407.00000	15,802	34.74	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.09300		8.00400		36.71	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			9,321.00000	8,901	36.27	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,184.00000	14,577	36.27	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			20,391.00000	19,752	39.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			4,911.00000	5,085	39.06	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			294.12900		294.34900		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			300.00100		300.44500		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			305.26000		306.08100		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.72720		6.62900		24.04	0.00	0	8,895.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			305.00000	344	23.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			326.00000	267	23.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			288.00000	324	24.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			359.00000	297	24.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			305.00000	344	23.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			326.00000	267	23.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			344.00000	388	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			265.00000	211	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			257.00000	287	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			428.00000	360	24.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.80	Call			257.00000	287	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			428.00000	360	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			230.00000	256	25.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			501.00000	428	25.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			243.00000	271	25.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			464.00000	394	25.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			364.00000	413	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			235.00000	186	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			324.00000	365	23.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			295.00000	237	23.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			272.00000	305	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			393.00000	328	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			288.00000	324	24.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			359.00000	297	24.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			218.00000	241	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			539.00000	464	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			218.00000	241	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			539.00000	464	25.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			230.00000	256	25.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			501.00000	428	25.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			243.00000	271	25.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			464.00000	394	25.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			191.00000	216	26.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			612.00000	539	26.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			206.00000	228	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			577.00000	501	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			177.00000	205	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			648.00000	577	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			163.00000	189	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			684.00000	612	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			191.00000	216	26.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			612.00000	539	26.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			163.00000	189	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			684.00000	612	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			52.00000	61	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,223.00000	1,134	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			42.00000	51	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,313.00000	1,223	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			75.00000	89	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,046.00000	961	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			107.00000	126	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			878.00000	799	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			138.00000	161	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			759.00000	684	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			150.00000	175	27.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.20	Put		721.00000	648	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		344.00000	388	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		265.00000	211	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		387.00000	441	22.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		208.00000	164	22.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		412.00000	470	21.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		183.00000	143	21.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		412.00000	470	21.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		183.00000	143	21.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		468.00000	535	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		139.00000	108	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		150.00000	175	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		721.00000	648	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		127.00000	149	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		798.00000	721	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		107.00000	126	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		878.00000	799	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		90.00000	106	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		961.00000	879	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		117.00000	137	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		838.00000	760	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		98.00000	115	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		919.00000	838	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		533.00000	610	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		104.00000	83	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		688.00000	772	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		59.00000	45	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		608.00000	689	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		79.00000	62	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		533.00000	610	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		104.00000	83	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		468.00000	535	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		139.00000	108	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		647.00000	730	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		68.00000	53	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		570.00000	649	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		91.00000	72	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		500.00000	572	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		121.00000	95	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		439.00000	502	21.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		160.00000	125	21.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		570.00000	649	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		91.00000	72	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		82.00000	97	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,003.00000	920	27.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.65	Call		68.00000	81	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,089.00000	1,004	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		127.00000	149	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		798.00000	721	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		62.00000	74	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,133.00000	1,047	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		62.00000	74	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,133.00000	1,047	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		52.00000	61	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,223.00000	1,134	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		42.00000	51	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,313.00000	1,223	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		35.00000	42	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,406.00000	1,314	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		28.00000	34	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,499.00000	1,407	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		23.00000	28	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,594.00000	1,500	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		19.00000	22	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,690.00000	1,595	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		23.00000	28	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,594.00000	1,500	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		82.00000	97	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,003.00000	920	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		387.00000	441	22.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		208.00000	164	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.79180	6.69610		24.80	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		464.00000	505	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		468.00000	413	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		446.00000	485	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		500.00000	443	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		464.00000	505	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		468.00000	413	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		483.00000	523	23.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		436.00000	381	23.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		398.00000	431	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		602.00000	539	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		370.00000	400	25.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		674.00000	608	25.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		398.00000	431	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		602.00000	539	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		413.00000	448	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		567.00000	506	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		502.00000	543	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		406.00000	351	23.56	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	6.80	Call		429.00000	466	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		533.00000	474	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		483.00000	523	23.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		436.00000	381	23.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		384.00000	415	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		637.00000	573	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		357.00000	385	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		711.00000	644	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		384.00000	415	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		637.00000	573	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		357.00000	385	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		711.00000	644	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		328.00000	358	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		781.00000	716	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		344.00000	371	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		748.00000	680	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		344.00000	371	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		748.00000	680	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		540.00000	587	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		344.00000	295	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		311.00000	346	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		815.00000	754	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		281.00000	313	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		885.00000	821	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		561.00000	611	22.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		315.00000	269	22.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		521.00000	564	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		375.00000	322	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		328.00000	358	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		781.00000	716	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		296.00000	329	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		850.00000	787	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		608.00000	668	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		262.00000	227	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		561.00000	611	22.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		315.00000	269	22.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		429.00000	466	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		533.00000	474	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		281.00000	313	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		885.00000	821	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		253.00000	282	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		957.00000	891	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		311.00000	346	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		815.00000	754	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		253.00000	282	26.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Put		957.00000	891	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		227.00000	254	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,031.00000	963	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		267.00000	297	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		921.00000	855	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		240.00000	268	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		994.00000	926	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		216.00000	241	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,069.00000	1,000	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		634.00000	701	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		238.00000	209	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		584.00000	637	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		288.00000	245	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		665.00000	734	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		219.00000	192	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		521.00000	564	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		375.00000	322	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		584.00000	637	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		288.00000	245	22.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.84380	6.74860		25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		582.00000	624	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		584.00000	530	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		565.00000	605	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		616.00000	561	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		565.00000	605	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		616.00000	561	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		601.00000	642	24.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		552.00000	498	24.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		531.00000	569	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		683.00000	625	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		620.00000	661	24.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		521.00000	467	24.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		676.00000	722	23.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		427.00000	378	23.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		638.00000	680	23.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		489.00000	436	23.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		501.00000	535	25.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		752.00000	691	25.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		473.00000	504	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		824.00000	761	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		442.00000	476	26.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		893.00000	832	26.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		408.00000	445	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		960.00000	901	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		717.00000	773	23.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.40	Put		369.00000	330	23.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		531.00000	569	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		683.00000	625	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		769.00000	834	23.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		320.00000	291	23.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		717.00000	773	23.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		369.00000	330	23.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		740.00000	803	23.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		341.00000	310	23.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		696.00000	744	23.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		397.00000	350	23.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		657.00000	700	23.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		459.00000	406	23.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		548.00000	586	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		649.00000	592	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		516.00000	551	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		717.00000	658	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		487.00000	519	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		788.00000	726	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		459.00000	490	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		861.00000	796	26.36	0.00	0	0.00

Total for Derivatives:							1,034,541,905.55	26,470	379,655.00
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Grand Total:							1,034,541,905.55	26,470	379,655.00
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