



# Daily MTM Report

Daily summary for 01/04/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR3 On 23/04/2009 Bond			15.82500	15.80400			0.00	0	0.00
R153 On 31/08/2010 Bond			6.89000	6.89000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.17500	8.17000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.69500	8.67000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.22000	8.21500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.56000	8.54000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.61000	8.59000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.17500	8.17000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.68500	8.67000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.75500	8.74100			0.00	0	0.00
R209 On 31/03/2036 Bond			8.45500	8.43000			0.00	0	0.00

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

## Derivatives

\$ / R On 12/06/2009 Currency Future			9.53460		9.65470		26.10	49,579,920.00	5,200	152,726.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			459.00000	395	26.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			454.00000	511	26.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			369.00000	315	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			614.00000	681	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			420.00000	361	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			515.00000	576	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			242.00000	204	29.90	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			988.00000	1,069	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			501.00000	433	26.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			396.00000	449	26.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			479.00000	414	26.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			425.00000	479	26.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			459.00000	395	26.52	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			454.00000	511	26.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			385.00000	330	27.43	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			580.00000	645	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			479.00000	414	26.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			425.00000	479	26.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			402.00000	345	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			547.00000	610	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			311.00000	264	28.55	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			756.00000	829	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			298.00000	253	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			793.00000	868	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			177.00000	147	31.69	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,322.00000	1,413	31.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			311.00000	264	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			756.00000	829	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			286.00000	242	29.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			831.00000	907	29.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			286.00000	242	29.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			831.00000	907	29.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			224.00000	187	30.35	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,069.00000	1,153	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			252.00000	213	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			948.00000	1,028	29.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.55	Call			215.00000	180	30.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,110.00000	1,195	30.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			46.00000	33	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,391.00000	2,499	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			16.00000	11	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,161.00000	3,276	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			191.00000	159	31.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,236.00000	1,325	31.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			199.00000	166	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,194.00000	1,281	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			207.00000	173	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,152.00000	1,238	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			263.00000	222	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			908.00000	987	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			324.00000	276	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			720.00000	791	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			233.00000	195	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,028.00000	1,111	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			274.00000	232	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			869.00000	947	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			353.00000	301	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			648.00000	717	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			338.00000	288	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			684.00000	754	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			263.00000	222	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			908.00000	987	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			252.00000	213	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			948.00000	1,028	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			242.00000	204	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			988.00000	1,069	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			199.00000	166	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,194.00000	1,281	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			439.00000	378	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			484.00000	543	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			324.00000	276	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			720.00000	791	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			207.00000	173	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,152.00000	1,238	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			215.00000	180	30.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,110.00000	1,195	30.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			164.00000	134	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,410.00000	1,499	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			142.00000	112	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,537.00000	1,627	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			127.00000	99	31.92	0.00	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	11.15	Put			1,622.00000	1,715	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			171.00000	142	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,366.00000	1,457	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			177.00000	147	31.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,322.00000	1,413	31.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			158.00000	126	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,454.00000	1,541	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			101.00000	78	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,796.00000	1,893	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			71.00000	53	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,066.00000	2,168	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			66.00000	50	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,112.00000	2,215	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			55.00000	41	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,250.00000	2,356	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			120.00000	93	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,665.00000	1,759	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			171.00000	142	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,366.00000	1,457	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			523.00000	454	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			368.00000	419	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			369.00000	315	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			614.00000	681	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			402.00000	345	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			547.00000	610	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			571.00000	497	25.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			316.00000	362	25.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			852.00000	753	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			147.00000	168	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			852.00000	753	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			147.00000	168	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			966.00000	862	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			112.00000	128	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,006.00000	901	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			101.00000	116	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,046.00000	940	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			92.00000	105	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,129.00000	1,020	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			74.00000	86	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,087.00000	980	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			83.00000	95	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,258.00000	1,146	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			53.00000	62	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,087.00000	980	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			83.00000	95	24.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.85	Call			927.00000	825	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			123.00000	140	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,438.00000	1,323	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			33.00000	38	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,347.00000	1,233	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			42.00000	49	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,172.00000	1,062	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			67.00000	77	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			780.00000	688	24.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			175.00000	203	24.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			715.00000	627	24.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			210.00000	242	24.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,392.00000	1,278	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			37.00000	43	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,302.00000	1,190	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			48.00000	55	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,215.00000	1,104	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			60.00000	69	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			889.00000	788	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			135.00000	154	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			815.00000	720	24.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			161.00000	185	24.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			747.00000	657	24.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			192.00000	222	24.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,624.00000	1,507	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			19.00000	22	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,530.00000	1,414	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			25.00000	29	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,172.00000	1,062	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			67.00000	77	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,258.00000	1,146	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			53.00000	62	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,484.00000	1,368	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			29.00000	34	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,302.00000	1,190	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			48.00000	55	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			889.00000	788	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			135.00000	154	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,129.00000	1,020	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			74.00000	86	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,046.00000	940	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			92.00000	105	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			966.00000	862	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			112.00000	128	24.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			747.00000	657	24.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.10	Put			192.00000	222	24.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			684.00000	598	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			229.00000	263	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			624.00000	544	24.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			270.00000	310	24.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			684.00000	598	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			229.00000	263	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			439.00000	378	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			484.00000	543	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			624.00000	544	24.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			270.00000	310	24.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			571.00000	497	25.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			316.00000	362	25.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			501.00000	433	26.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			396.00000	449	26.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			298.00000	253	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			793.00000	868	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			184.00000	153	31.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,279.00000	1,368	31.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			127.00000	99	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,622.00000	1,715	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			113.00000	88	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,708.00000	1,803	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			150.00000	119	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,495.00000	1,584	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			134.00000	105	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,579.00000	1,671	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			164.00000	134	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,410.00000	1,499	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			134.00000	105	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,579.00000	1,671	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			107.00000	83	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,752.00000	1,848	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			95.00000	73	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,840.00000	1,938	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			84.00000	64	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,930.00000	2,030	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			75.00000	57	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,020.00000	2,122	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			90.00000	69	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,885.00000	1,984	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			80.00000	60	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,975.00000	2,076	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			62.00000	47	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,158.00000	2,262	31.92	0.00	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	11.95	Call			49.00000	36	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,344.00000	2,451	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			43.00000	31	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,438.00000	2,547	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			38.00000	27	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,533.00000	2,643	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			33.00000	24	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,628.00000	2,739	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			59.00000	44	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,204.00000	2,309	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			52.00000	38	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,297.00000	2,404	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			40.00000	29	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,485.00000	2,595	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			80.00000	60	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,975.00000	2,076	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			43.00000	31	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,438.00000	2,547	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			107.00000	83	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,752.00000	1,848	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			95.00000	73	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,840.00000	1,938	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			142.00000	112	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,537.00000	1,627	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			101.00000	78	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,796.00000	1,893	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			353.00000	301	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			648.00000	717	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			385.00000	330	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			580.00000	645	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			596.00000	520	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			292.00000	335	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			546.00000	475	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			341.00000	390	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			546.00000	475	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			341.00000	390	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			654.00000	570	24.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			249.00000	285	24.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			596.00000	520	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			292.00000	335	25.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.67220		9.79290		26.19	2,127,884.00	220	2,673.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			510.00000	459	28.51	275,400,000.00	600	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,117.00000	1,186	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			701.00000	635	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			708.00000	762	26.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.05	Call			612.00000	553	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			869.00000	930	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			682.00000	617	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			739.00000	795	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			740.00000	672	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			648.00000	699	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			720.00000	653	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			677.00000	730	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			663.00000	600	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			770.00000	828	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			663.00000	600	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			770.00000	828	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			551.00000	496	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,008.00000	1,074	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			536.00000	483	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,044.00000	1,111	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			523.00000	471	28.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,080.00000	1,149	28.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			523.00000	471	28.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,080.00000	1,149	28.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			476.00000	432	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,183.00000	1,259	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			415.00000	375	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,322.00000	1,403	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			348.00000	313	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,505.00000	1,590	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			68.00000	59	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,275.00000	3,387	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			374.00000	336	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,431.00000	1,514	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			387.00000	349	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,394.00000	1,477	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			401.00000	362	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,358.00000	1,439	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			493.00000	447	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,150.00000	1,225	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			565.00000	510	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			972.00000	1,037	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			445.00000	402	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,252.00000	1,330	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			430.00000	388	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,287.00000	1,366	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			596.00000	538	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			903.00000	966	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			645.00000	584	27.09	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 14/09/2009 Currency Future	9.95	Put			803.00000	861	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			580.00000	524	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			937.00000	1,001	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			460.00000	417	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,218.00000	1,295	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			445.00000	402	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,252.00000	1,330	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			374.00000	336	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,431.00000	1,514	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			460.00000	417	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,218.00000	1,295	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			536.00000	483	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,044.00000	1,111	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			565.00000	510	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			972.00000	1,037	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			628.00000	568	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			835.00000	896	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			269.00000	240	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,776.00000	1,868	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			782.00000	711	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			589.00000	639	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			740.00000	672	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			648.00000	699	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			701.00000	635	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			708.00000	762	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			510.00000	459	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,117.00000	1,186	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			802.00000	732	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			559.00000	610	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			761.00000	691	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			618.00000	669	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			823.00000	752	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			530.00000	580	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			596.00000	538	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			903.00000	966	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			361.00000	324	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,468.00000	1,552	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			336.00000	301	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,543.00000	1,629	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			580.00000	524	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			937.00000	1,001	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			324.00000	290	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,581.00000	1,668	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			301.00000	269	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,658.00000	1,747	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Call			387.00000	349	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,394.00000	1,477	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			324.00000	290	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,581.00000	1,668	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			279.00000	250	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,737.00000	1,828	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			361.00000	324	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,468.00000	1,552	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			312.00000	280	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,619.00000	1,707	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			612.00000	553	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			869.00000	930	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			312.00000	280	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,619.00000	1,707	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			290.00000	259	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			1,697.00000	1,787	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			430.00000	388	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,287.00000	1,366	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			301.00000	269	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,658.00000	1,747	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			259.00000	231	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			1,816.00000	1,909	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			761.00000	691	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			618.00000	669	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			919.00000	840	24.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			426.00000	467	24.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			1,002.00000	916	24.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			359.00000	393	24.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			846.00000	772	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			503.00000	550	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			802.00000	732	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			559.00000	610	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			1,034.00000	942	24.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			341.00000	370	24.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			870.00000	794	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			477.00000	521	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			945.00000	864	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			402.00000	442	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			846.00000	772	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			503.00000	550	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			682.00000	617	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			739.00000	795	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			645.00000	584	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			803.00000	861	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	890	24.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	417	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	711	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	639	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.79640		9.91770		26.33	29,389.20	3	615.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			891.00000	823	26.57	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			873.00000	927	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			802.00000	740	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,034.00000	1,093	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			854.00000	789	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			936.00000	992	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			909.00000	841	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			842.00000	895	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			928.00000	860	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			810.00000	864	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			909.00000	841	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			842.00000	895	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			836.00000	772	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			969.00000	1,025	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			358.00000	327	32.12	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,740.00000	2,830	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			738.00000	680	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,171.00000	1,234	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			709.00000	653	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,241.00000	1,306	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			695.00000	639	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,277.00000	1,343	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			667.00000	614	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,350.00000	1,418	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			617.00000	568	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,499.00000	1,571	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			561.00000	516	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,693.00000	1,769	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			572.00000	526	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,654.00000	1,729	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			594.00000	546	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,576.00000	1,650	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			754.00000	694	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,136.00000	1,198	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			723.00000	666	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,206.00000	1,270	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			654.00000	602	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,387.00000	1,456	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			629.00000	579	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,461.00000	1,532	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			617.00000	568	28.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,499.00000	1,571	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,198.00000	1,112	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		480.00000	516	24.52	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		785.00000	724	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,068.00000	1,128	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		819.00000	756	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,001.00000	1,059	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		681.00000	627	28.17	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,313.00000	1,380	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		642.00000	590	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,424.00000	1,494	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		819.00000	756	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,001.00000	1,059	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		284.00000	259	33.47	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,367.00000	3,462	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		541.00000	497	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		1,773.00000	1,850	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		551.00000	506	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,733.00000	1,810	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		512.00000	469	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,894.00000	1,973	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		531.00000	488	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,813.00000	1,891	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		358.00000	327	32.12	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,740.00000	2,830	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		458.00000	419	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,140.00000	2,222	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		475.00000	435	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,057.00000	2,138	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		396.00000	362	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,479.00000	2,566	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		346.00000	316	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,828.00000	2,920	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		304.00000	277	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,186.00000	3,280	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		262.00000	235	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,545.00000	3,638	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		411.00000	375	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,393.00000	2,479	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		314.00000	286	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,097.00000	3,190	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		275.00000	246	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,457.00000	3,550	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		1,645.00000	1,541	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		227.00000	245	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,254.00000	1,166	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			436.00000	469	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			967.00000	897	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			749.00000	800	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			383.00000	350	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,565.00000	2,654	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			250.00000	224	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,632.00000	3,727	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,720.00000	1,615	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			202.00000	218	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,312.00000	1,222	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			394.00000	425	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,008.00000	935	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			690.00000	739	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			785.00000	724	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,068.00000	1,128	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			493.00000	452	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,975.00000	2,055	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			324.00000	296	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,007.00000	3,100	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,435.00000	1,341	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			317.00000	344	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,097.00000	1,019	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			579.00000	623	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			425.00000	389	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,308.00000	2,393	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			217.00000	193	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,899.00000	3,996	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,372.00000	1,280	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			354.00000	384	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,051.00000	976	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			634.00000	680	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			335.00000	306	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,917.00000	3,010	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			275.00000	246	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,457.00000	3,550	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			207.00000	184	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,989.00000	4,087	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,500.00000	1,404	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			282.00000	308	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,145.00000	1,064	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			527.00000	568	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			441.00000	404	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,223.00000	2,307	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			294.00000	268	33.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.90	Put		3,276.00000	3,371	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		227.00000	203	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		3,810.00000	3,906	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		1,571.00000	1,470	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		254.00000	273	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		370.00000	338	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		2,652.00000	2,742	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		304.00000	277	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,186.00000	3,280	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		239.00000	213	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		3,721.00000	3,816	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		1,467.00000	1,372	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		300.00000	326	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		1,120.00000	1,042	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		553.00000	595	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		872.00000	806	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		905.00000	959	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		433.00000	396	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		2,265.00000	2,350	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		352.00000	321	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		2,784.00000	2,875	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		289.00000	263	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		3,321.00000	3,417	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		222.00000	198	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		3,854.00000	3,951	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,876.00000	1,768	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		158.00000	171	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,435.00000	1,341	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		317.00000	344	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		425.00000	389	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,308.00000	2,393	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		1,957.00000	1,847	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		139.00000	151	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		1,145.00000	1,064	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		527.00000	568	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,998.00000	1,888	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		130.00000	141	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,536.00000	1,436	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		268.00000	290	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		1,171.00000	1,088	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		503.00000	542	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		561.00000	516	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,693.00000	1,769	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		449.00000	411	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,181.00000	2,265	30.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.25	Call			364.00000	332	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,696.00000	2,786	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			299.00000	272	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,231.00000	3,326	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,123.00000	2,011	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			106.00000	115	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,254.00000	1,166	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			436.00000	469	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			383.00000	350	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,565.00000	2,654	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,081.00000	1,970	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			113.00000	123	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,608.00000	1,505	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			240.00000	259	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,226.00000	1,139	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			458.00000	492	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			947.00000	878	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			780.00000	832	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			583.00000	536	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,615.00000	1,689	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			466.00000	427	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,098.00000	2,180	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			376.00000	344	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,609.00000	2,698	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			256.00000	229	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,589.00000	3,683	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,297.00000	2,182	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			79.00000	86	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,797.00000	1,690	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			179.00000	194	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			512.00000	469	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,894.00000	1,973	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,341.00000	2,226	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			73.00000	79	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,836.00000	1,729	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			168.00000	182	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,403.00000	1,310	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			336.00000	364	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,074.00000	997	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			606.00000	651	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			521.00000	478	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,854.00000	1,932	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			418.00000	382	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,350.00000	2,436	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,385.00000	2,270	23.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.60	Put		68.00000	73	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		2,039.00000	1,928	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		121.00000	132	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,198.00000	1,112	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		480.00000	516	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,758.00000	1,652	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		190.00000	206	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		1,342.00000	1,251	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		374.00000	404	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		1,030.00000	955	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		662.00000	709	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		502.00000	460	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		1,935.00000	2,014	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		403.00000	369	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,436.00000	2,522	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		330.00000	301	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,962.00000	3,055	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		202.00000	179	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		4,034.00000	4,133	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,372.00000	1,280	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		354.00000	384	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		411.00000	375	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,393.00000	2,479	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		187.00000	166	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		4,170.00000	4,270	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		197.00000	175	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		4,079.00000	4,178	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,403.00000	1,310	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		336.00000	364	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		418.00000	382	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,350.00000	2,436	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		340.00000	311	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,873.00000	2,965	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		212.00000	188	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,944.00000	4,042	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		179.00000	158	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		4,261.00000	4,362	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		1,916.00000	1,807	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		148.00000	161	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		1,797.00000	1,690	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		179.00000	194	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,876.00000	1,768	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		158.00000	171	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,297.00000	2,182	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		79.00000	86	23.04	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,998.00000	1,888	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			130.00000	141	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			1,682.00000	1,578	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			214.00000	231	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			449.00000	411	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,181.00000	2,265	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			299.00000	272	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,231.00000	3,326	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			174.00000	154	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			4,307.00000	4,408	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			2,166.00000	2,053	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			98.00000	107	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			233.00000	208	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			3,765.00000	3,861	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			2,253.00000	2,139	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			85.00000	92	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			244.00000	218	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			3,677.00000	3,772	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			2,566.00000	2,449	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			49.00000	52	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			2,705.00000	2,587	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			37.00000	40	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,536.00000	1,436	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			268.00000	290	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			681.00000	627	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,313.00000	1,380	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			319.00000	291	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,051.00000	3,145	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			280.00000	253	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			3,412.00000	3,506	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			2,752.00000	2,633	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			34.00000	37	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,571.00000	1,470	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			254.00000	273	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			2,430.00000	2,314	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			62.00000	67	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,342.00000	1,251	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			374.00000	404	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			605.00000	557	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			1,538.00000	1,610	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			466.00000	427	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,098.00000	2,180	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			244.00000	218	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			3,677.00000	3,772	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			0.00000	2,540	22.87	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 14/12/2009 Currency Future	7.30	Put		0.00000	44	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		0.00000	1,404	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		0.00000	308	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.92350	10.04530		26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,042.00000	973	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,046.00000	1,100	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		954.00000	890	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,209.00000	1,267	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		1,023.00000	956	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,078.00000	1,132	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,079.00000	1,009	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		984.00000	1,036	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,079.00000	1,009	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		984.00000	1,036	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,005.00000	939	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,110.00000	1,165	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		514.00000	478	31.32	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,768.00000	2,854	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,119.00000	1,047	26.29	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		924.00000	973	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,005.00000	939	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,110.00000	1,165	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		891.00000	831	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,345.00000	1,407	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		876.00000	816	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,380.00000	1,443	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		906.00000	845	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,311.00000	1,372	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		861.00000	803	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,416.00000	1,479	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		819.00000	763	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,524.00000	1,589	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		755.00000	703	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,709.00000	1,779	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		697.00000	649	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,902.00000	1,975	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		708.00000	659	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,863.00000	1,935	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		731.00000	680	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,786.00000	1,857	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		719.00000	669	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,824.00000	1,896	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		792.00000	738	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,597.00000	1,664	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		806.00000	750	28.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,560.00000	1,627	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		767.00000	714	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,672.00000	1,741	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		743.00000	691	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,747.00000	1,818	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		780.00000	726	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,634.00000	1,702	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		833.00000	776	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,487.00000	1,552	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		861.00000	803	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,416.00000	1,479	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		806.00000	750	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,560.00000	1,627	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		686.00000	639	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,941.00000	2,015	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		657.00000	612	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,052.00000	2,128	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		676.00000	629	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,980.00000	2,055	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		676.00000	629	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,980.00000	2,055	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		665.00000	619	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,020.00000	2,096	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		617.00000	574	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,222.00000	2,301	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		655.00000	610	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,060.00000	2,136	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		645.00000	600	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,100.00000	2,177	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		599.00000	557	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		2,304.00000	2,384	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		636.00000	591	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		2,140.00000	2,218	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		626.00000	583	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,181.00000	2,259	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		1,161.00000	1,086	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		865.00000	913	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,042.00000	973	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,046.00000	1,100	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		971.00000	906	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,176.00000	1,233	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		938.00000	875	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,243.00000	1,301	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		474.00000	431	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		2,979.00000	3,057	31.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,274.00000	1,193	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			729.00000	769	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			626.00000	583	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,181.00000	2,259	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			296.00000	265	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,951.00000	4,042	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,348.00000	1,264	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			652.00000	691	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			792.00000	738	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,597.00000	1,664	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			315.00000	283	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,820.00000	3,909	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,399.00000	1,315	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			604.00000	641	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			328.00000	295	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,733.00000	3,822	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,425.00000	1,340	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			580.00000	617	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			731.00000	680	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,786.00000	1,857	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			335.00000	302	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,690.00000	3,778	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,480.00000	1,393	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			534.00000	570	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			349.00000	315	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,604.00000	3,691	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			582.00000	541	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,387.00000	2,468	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			267.00000	238	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			4,172.00000	4,265	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,183.00000	1,107	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			837.00000	883	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			608.00000	566	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,263.00000	2,342	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			591.00000	549	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,345.00000	2,426	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			272.00000	244	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			4,127.00000	4,220	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			582.00000	541	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,387.00000	2,468	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			566.00000	526	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,470.00000	2,553	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			550.00000	512	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,555.00000	2,638	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			245.00000	219	31.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,350.00000	4,445	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,140.00000	1,066	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			894.00000	943	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			686.00000	639	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,941.00000	2,015	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			591.00000	549	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,345.00000	2,426	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			574.00000	534	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,428.00000	2,510	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			261.00000	233	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,216.00000	4,310	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,227.00000	1,147	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			782.00000	823	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			284.00000	254	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,039.00000	4,131	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,323.00000	1,240	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			677.00000	716	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,373.00000	1,289	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			628.00000	666	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			322.00000	289	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,776.00000	3,866	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,655.00000	1,565	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			409.00000	441	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			364.00000	328	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,519.00000	3,605	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,565.00000	1,477	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			470.00000	503	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			847.00000	789	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,451.00000	1,516	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			743.00000	691	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,747.00000	1,818	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			719.00000	669	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,824.00000	1,896	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			342.00000	308	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,647.00000	3,735	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			780.00000	726	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,634.00000	1,702	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			665.00000	619	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,020.00000	2,096	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			309.00000	277	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,863.00000	3,953	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,624.00000	1,535	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			429.00000	461	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			876.00000	816	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,380.00000	1,443	27.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.65	Call			847.00000	789	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,451.00000	1,516	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			357.00000	321	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,561.00000	3,648	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,536.00000	1,449	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			491.00000	525	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			302.00000	271	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			3,907.00000	3,998	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			1,686.00000	1,595	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			390.00000	421	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			372.00000	335	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,476.00000	3,562	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,782.00000	1,689	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			336.00000	365	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			922.00000	860	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,276.00000	1,336	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			395.00000	357	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,350.00000	3,434	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			1,815.00000	1,721	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			319.00000	348	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			938.00000	875	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,243.00000	1,301	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			403.00000	365	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			3,308.00000	3,391	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,882.00000	1,788	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			287.00000	314	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			420.00000	380	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			3,225.00000	3,307	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			1,848.00000	1,754	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			303.00000	331	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			988.00000	922	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,143.00000	1,199	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			954.00000	890	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,209.00000	1,267	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			412.00000	372	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			3,266.00000	3,349	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			2,135.00000	2,036	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			190.00000	212	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			1,099.00000	1,028	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			954.00000	1,004	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			1,060.00000	991	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,015.00000	1,067	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			484.00000	440	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			2,938.00000	3,016	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			2,098.00000	1,999	23.60	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 15/03/2010 Currency Future	8.15	Put		203.00000	225	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		2,214.00000	2,111	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		169.00000	188	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,140.00000	1,066	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		894.00000	943	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		500.00000	459	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		2,855.00000	2,935	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		2,255.00000	2,150	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		160.00000	176	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		1,205.00000	1,127	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		809.00000	853	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		507.00000	468	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		2,811.00000	2,895	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		1,988.00000	1,891	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		243.00000	267	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		1,023.00000	956	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,078.00000	1,132	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		988.00000	922	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,143.00000	1,199	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		446.00000	405	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		3,101.00000	3,181	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		0.00000	2,073	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		0.00000	200	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		0.00000	1,047	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		0.00000	973	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		0.00000	449	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		0.00000	2,976	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			10.01450	10.13670		26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		1,182.00000	1,102	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,196.00000	1,237	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		1,095.00000	1,019	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,359.00000	1,405	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		1,164.00000	1,084	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,228.00000	1,270	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		1,220.00000	1,137	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,133.00000	1,173	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		1,239.00000	1,155	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,102.00000	1,141	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		677.00000	626	30.16	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		2,691.00000	2,762	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,497.00000	1,407	25.33	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		761.00000	793	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		2,357.00000	2,246	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		221.00000	231	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		1,361.00000	1,274	25.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.70	Put			925.00000	959	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			1,319.00000	1,233	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			983.00000	1,018	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			1,279.00000	1,193	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,042.00000	1,079	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			1,201.00000	1,119	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,164.00000	1,205	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			1,129.00000	1,051	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,292.00000	1,337	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			638.00000	590	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			2,901.00000	2,975	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			2,318.00000	2,209	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			232.00000	245	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			1,340.00000	1,253	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			954.00000	989	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			1,299.00000	1,213	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,012.00000	1,048	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			1,258.00000	1,174	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,072.00000	1,110	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			1,146.00000	1,068	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,260.00000	1,303	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			1,112.00000	1,035	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,325.00000	1,370	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			630.00000	579	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			2,944.00000	3,015	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			2,205.00000	2,103	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			269.00000	288	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			1,279.00000	1,193	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,042.00000	1,079	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			1,129.00000	1,051	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,292.00000	1,337	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			1,063.00000	989	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,426.00000	1,474	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			605.00000	549	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,069.00000	3,134	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			2,102.00000	2,001	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			315.00000	336	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			1,220.00000	1,137	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,133.00000	1,173	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			1,112.00000	1,035	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,325.00000	1,370	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			1,079.00000	1,004	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,392.00000	1,439	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			1,047.00000	974	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,461.00000	1,509	27.29	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Call		1,017.00000	945	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		1,530.00000	1,580	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		575.00000	520	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		3,188.00000	3,255	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		0.00000	2,138	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		0.00000	273	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		0.00000	1,213	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		0.00000	1,048	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		0.00000	559	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		0.00000	3,094	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.71100	13.83670		22.27	3,400,328.00	248	16,097.00
£ / R On 12/06/2009 Currency Future	13.85	Call		579.00000	489	22.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		592.00000	628	22.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		505.00000	424	23.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		719.00000	763	23.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		540.00000	455	23.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		654.00000	694	23.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		559.00000	472	22.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		622.00000	661	22.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		523.00000	439	23.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		686.00000	728	23.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		559.00000	472	22.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		622.00000	661	22.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		473.00000	396	23.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		786.00000	835	23.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call		457.00000	382	24.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		821.00000	871	24.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		443.00000	370	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		856.00000	909	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		429.00000	357	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		892.00000	946	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		489.00000	410	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		752.00000	799	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		335.00000	264	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,149.00000	1,203	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		268.00000	205	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,332.00000	1,394	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		167.00000	121	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,730.00000	1,810	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		223.00000	167	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,486.00000	1,556	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		245.00000	185	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		1,408.00000	1,474	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		234.00000	176	24.85	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 12/06/2009 Currency Future	15.05	Put			1,447.00000	1,515	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			268.00000	205	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,332.00000	1,394	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			402.00000	334	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			965.00000	1,023	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			366.00000	290	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,079.00000	1,129	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			321.00000	251	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,184.00000	1,240	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			294.00000	227	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,257.00000	1,316	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			281.00000	216	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,294.00000	1,355	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			256.00000	195	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,370.00000	1,434	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			335.00000	264	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,149.00000	1,203	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			307.00000	239	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,220.00000	1,278	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			350.00000	277	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,113.00000	1,166	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			350.00000	277	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,113.00000	1,166	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			377.00000	304	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,041.00000	1,093	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			415.00000	345	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			928.00000	984	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			389.00000	319	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,003.00000	1,058	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			175.00000	127	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,688.00000	1,766	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			213.00000	158	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,526.00000	1,597	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			175.00000	127	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,688.00000	1,766	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			234.00000	176	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,447.00000	1,515	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			159.00000	114	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,772.00000	1,853	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			193.00000	142	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,606.00000	1,681	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			473.00000	396	23.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			786.00000	835	23.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			281.00000	216	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,294.00000	1,355	24.85	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 12/06/2009 Currency Future	15.20	Call			203.00000	150	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,566.00000	1,639	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			143.00000	102	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,857.00000	1,941	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			100.00000	68	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,163.00000	2,257	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			76.00000	50	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,389.00000	2,489	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			105.00000	72	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,118.00000	2,211	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			130.00000	91	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,943.00000	2,030	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			123.00000	86	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,986.00000	2,075	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			136.00000	96	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,900.00000	1,985	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			117.00000	81	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,030.00000	2,120	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			136.00000	96	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,900.00000	1,985	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			61.00000	39	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,574.00000	2,678	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			90.00000	60	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,253.00000	2,349	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			80.00000	53	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,344.00000	2,442	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			51.00000	32	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,714.00000	2,821	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			72.00000	47	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,435.00000	2,536	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			57.00000	36	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,621.00000	2,725	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			46.00000	28	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,809.00000	2,917	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			41.00000	25	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,904.00000	3,014	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			38.00000	23	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,952.00000	3,062	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			54.00000	34	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,668.00000	2,773	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			68.00000	44	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,481.00000	2,583	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			36.00000	22	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,999.00000	3,111	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			24.00000	13	24.85	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 12/06/2009 Currency Future	17.15	Put		3,337.00000	3,452	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		27.00000	15	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,240.00000	3,354	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		15.00000	8	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		3,678.00000	3,797	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		10.00000	5	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		3,974.00000	4,094	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		5.00000	2	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		4,568.00000	4,691	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		2.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		5,165.00000	5,290	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		2.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		5,315.00000	5,440	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		3.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		4,966.00000	5,090	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		5.00000	2	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		4,518.00000	4,641	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call		6.00000	3	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put		4,419.00000	4,542	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call		3.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put		4,916.00000	5,040	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call		21.00000	12	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put		3,434.00000	3,551	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		64.00000	41	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,528.00000	2,630	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		111.00000	76	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,074.00000	2,165	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		223.00000	167	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,486.00000	1,556	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		184.00000	135	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,647.00000	1,724	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		167.00000	121	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,730.00000	1,810	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		151.00000	108	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		1,814.00000	1,897	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		294.00000	227	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,257.00000	1,316	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		184.00000	135	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,647.00000	1,724	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		213.00000	158	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,526.00000	1,597	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		143.00000	102	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,857.00000	1,941	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		111.00000	76	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,074.00000	2,165	24.85	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 12/06/2009 Currency Future	15.90	Call			100.00000	68	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,163.00000	2,257	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			130.00000	91	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,943.00000	2,030	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			72.00000	47	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,435.00000	2,536	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			100.00000	68	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,163.00000	2,257	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			80.00000	53	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,344.00000	2,442	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			94.00000	64	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,208.00000	2,303	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			85.00000	56	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,298.00000	2,395	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			57.00000	36	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,621.00000	2,725	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			90.00000	60	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,253.00000	2,349	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			64.00000	41	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,528.00000	2,630	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			46.00000	28	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,809.00000	2,917	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			36.00000	22	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,999.00000	3,111	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			41.00000	25	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,904.00000	3,014	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			32.00000	19	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,095.00000	3,208	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			28.00000	16	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,192.00000	3,305	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			32.00000	19	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,095.00000	3,208	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			25.00000	14	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,288.00000	3,403	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			48.00000	30	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,762.00000	2,869	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			43.00000	26	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,856.00000	2,965	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			34.00000	20	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,047.00000	3,159	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			30.00000	18	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,143.00000	3,257	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			76.00000	50	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,389.00000	2,489	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			61.00000	39	24.85	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 12/06/2009 Currency Future	16.35	Put			2,574.00000	2,678	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			34.00000	20	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,047.00000	3,159	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			18.00000	10	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,532.00000	3,649	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			16.00000	9	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,629.00000	3,748	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			14.00000	8	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,727.00000	3,847	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			12.00000	6	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,826.00000	3,945	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			4.00000	2	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,618.00000	4,741	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			4.00000	2	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,717.00000	4,841	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			3.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,817.00000	4,940	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			2.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,016.00000	5,140	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			2.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,115.00000	5,240	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			2.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,215.00000	5,340	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			10.00000	5	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,023.00000	4,144	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			8.00000	4	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,122.00000	4,243	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			7.00000	4	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,221.00000	4,343	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			6.00000	3	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,320.00000	4,442	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			8.00000	4	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,122.00000	4,243	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			6.00000	3	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,320.00000	4,442	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			4.00000	2	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,618.00000	4,741	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			3.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,817.00000	4,940	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			4.00000	2	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,667.00000	4,791	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			3.00000	2	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,767.00000	4,891	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			3.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,866.00000	4,990	24.85	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 12/06/2009 Currency Future	18.90	Call			2.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,066.00000	5,190	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			2.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,265.00000	5,390	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			1.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,365.00000	5,490	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			2.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,016.00000	5,140	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			2.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,215.00000	5,340	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			1.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,415.00000	5,540	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			1.00000	0	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,514.00000	5,639	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			1.00000	0	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,614.00000	5,739	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			1.00000	0	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,714.00000	5,839	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			2.00000	1	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,066.00000	5,190	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			1.00000	0	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,465.00000	5,589	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			1.00000	0	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,564.00000	5,689	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			17.00000	9	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,580.00000	3,698	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			13.00000	7	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,777.00000	3,896	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			12.00000	6	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,875.00000	3,995	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			9.00000	4	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,072.00000	4,193	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			8.00000	4	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,171.00000	4,293	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			7.00000	3	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,270.00000	4,392	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			6.00000	3	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,369.00000	4,492	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			25.00000	14	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,288.00000	3,403	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			22.00000	12	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,385.00000	3,501	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			20.00000	11	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,483.00000	3,600	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			17.00000	9	24.85	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 12/06/2009 Currency Future	17.40	Put			3,580.00000	3,698	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			9.00000	4	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,072.00000	4,193	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			43.00000	26	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,856.00000	2,965	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			24.00000	13	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,337.00000	3,452	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			27.00000	15	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,240.00000	3,354	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			18.00000	10	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,532.00000	3,649	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			14.00000	8	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,727.00000	3,847	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			54.00000	34	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,668.00000	2,773	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			105.00000	72	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,118.00000	2,211	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			366.00000	290	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,079.00000	1,129	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			619.00000	526	22.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			533.00000	565	22.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			505.00000	424	23.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			719.00000	763	23.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			640.00000	546	22.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			503.00000	535	22.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			599.00000	507	22.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			562.00000	596	22.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			402.00000	334	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			965.00000	1,023	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			734.00000	631	21.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			397.00000	420	21.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			685.00000	587	21.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			448.00000	476	21.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			599.00000	507	22.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			562.00000	596	22.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			662.00000	566	22.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			475.00000	505	22.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			579.00000	489	22.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			592.00000	628	22.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			415.00000	345	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			928.00000	984	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			429.00000	357	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			892.00000	946	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			709.00000	608	21.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			422.00000	447	21.71	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.65	Call		662.00000	566	22.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		475.00000	505	22.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		0.00000	655	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		0.00000	394	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		0.00000	608	21.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		0.00000	447	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.91860	14.04240		23.39	0.00	0	3,466.00
£ / R On 14/09/2009 Currency Future	14.05	Call		911.00000	828	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		918.00000	959	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		838.00000	760	24.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,045.00000	1,091	24.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		855.00000	776	24.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,013.00000	1,057	24.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		892.00000	810	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		949.00000	991	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		892.00000	810	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		949.00000	991	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		804.00000	728	24.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,111.00000	1,160	24.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		772.00000	698	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,179.00000	1,230	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		756.00000	684	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,214.00000	1,265	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		820.00000	744	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,078.00000	1,125	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		650.00000	572	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,458.00000	1,503	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		569.00000	496	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,626.00000	1,678	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		431.00000	370	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,989.00000	2,051	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		496.00000	429	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,804.00000	1,861	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		524.00000	455	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,732.00000	1,787	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		554.00000	482	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,661.00000	1,714	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		650.00000	572	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,458.00000	1,503	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		727.00000	657	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,284.00000	1,338	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		685.00000	605	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,392.00000	1,436	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		569.00000	496	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,626.00000	1,678	25.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.00	Call			600.00000	526	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,558.00000	1,607	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			633.00000	556	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,491.00000	1,538	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			584.00000	511	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,592.00000	1,642	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			616.00000	541	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,524.00000	1,572	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			667.00000	588	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,425.00000	1,470	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			633.00000	556	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,491.00000	1,538	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			510.00000	442	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,768.00000	1,823	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			539.00000	469	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,696.00000	1,750	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			698.00000	622	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,356.00000	1,403	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			496.00000	429	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,804.00000	1,861	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			431.00000	370	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,989.00000	2,051	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			469.00000	404	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,877.00000	1,936	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			419.00000	359	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,027.00000	2,090	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			407.00000	348	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,065.00000	2,129	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			456.00000	393	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,914.00000	1,974	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			787.00000	713	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,145.00000	1,195	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			385.00000	327	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,142.00000	2,209	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			712.00000	639	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,320.00000	1,370	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			667.00000	588	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,425.00000	1,470	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			483.00000	417	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,840.00000	1,898	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			820.00000	744	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,078.00000	1,125	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			930.00000	846	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			888.00000	927	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			950.00000	865	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.95	Put			858.00000	896	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			873.00000	793	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			981.00000	1,024	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			741.00000	670	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,249.00000	1,302	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			510.00000	442	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,768.00000	1,823	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			363.00000	307	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,220.00000	2,289	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			483.00000	417	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,840.00000	1,898	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			385.00000	327	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,142.00000	2,209	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			363.00000	307	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,220.00000	2,289	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			342.00000	289	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,300.00000	2,370	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			323.00000	271	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,380.00000	2,453	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			584.00000	511	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,592.00000	1,642	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			444.00000	381	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,951.00000	2,012	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			396.00000	337	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,103.00000	2,169	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			444.00000	381	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,951.00000	2,012	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			374.00000	317	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,181.00000	2,249	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			352.00000	298	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,260.00000	2,329	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			332.00000	280	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,340.00000	2,411	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			787.00000	713	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,145.00000	1,195	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			286.00000	239	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,544.00000	2,620	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			873.00000	793	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			981.00000	1,024	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			712.00000	639	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,320.00000	1,370	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			554.00000	482	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,661.00000	1,714	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			970.00000	884	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			828.00000	865	23.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.60	Call		727.00000	657	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,284.00000	1,338	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		1,031.00000	943	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		738.00000	775	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		991.00000	904	23.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		798.00000	835	23.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		911.00000	828	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		918.00000	959	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		741.00000	670	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,249.00000	1,302	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		1,010.00000	924	23.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		768.00000	805	23.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		970.00000	884	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		828.00000	865	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call		1,052.00000	963	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put		709.00000	745	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		0.00000	984	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		0.00000	715	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		0.00000	904	23.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		0.00000	835	23.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		0.00000	728	24.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		0.00000	1,160	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.10790	14.22950		24.67	0.00	0	5.00
£ / R On 14/12/2009 Currency Future	14.25	Call		1,173.00000	1,111	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,194.00000	1,253	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		1,101.00000	1,042	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,321.00000	1,385	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		1,136.00000	1,076	25.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,257.00000	1,318	25.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,154.00000	1,093	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,225.00000	1,285	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		1,118.00000	1,059	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,289.00000	1,351	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,083.00000	1,026	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,354.00000	1,418	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		958.00000	898	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,628.00000	1,690	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		972.00000	916	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,593.00000	1,659	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,050.00000	995	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,421.00000	1,487	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		1,018.00000	964	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,489.00000	1,556	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		987.00000	935	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,558.00000	1,627	25.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.00	Call			921.00000	863	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,691.00000	1,755	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			885.00000	829	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,756.00000	1,821	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			851.00000	796	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,821.00000	1,888	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			723.00000	674	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,094.00000	2,166	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			1,231.00000	1,166	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,102.00000	1,159	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			1,192.00000	1,129	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,163.00000	1,221	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			1,311.00000	1,246	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			982.00000	1,038	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			1,272.00000	1,205	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,043.00000	1,097	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			1,231.00000	1,166	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,102.00000	1,159	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			1,050.00000	995	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,421.00000	1,487	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			1,251.00000	1,186	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,072.00000	1,128	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			1,211.00000	1,148	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,132.00000	1,190	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			1,067.00000	1,010	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,387.00000	1,452	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			1,034.00000	979	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,455.00000	1,521	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			1,003.00000	949	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,523.00000	1,592	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			868.00000	812	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,788.00000	1,854	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			1,331.00000	1,265	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			951.00000	1,007	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			1,292.00000	1,225	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,012.00000	1,068	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			1,251.00000	1,186	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,072.00000	1,128	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			1,211.00000	1,148	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,132.00000	1,190	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			1,067.00000	1,010	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,387.00000	1,452	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			939.00000	881	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,660.00000	1,723	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			1,034.00000	979	25.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Put		1,455.00000	1,521	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		903.00000	846	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,723.00000	1,788	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	1,285	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		0.00000	977	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	1,246	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		0.00000	1,038	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		0.00000	1,059	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		0.00000	1,351	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		0.00000	898	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		0.00000	1,690	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.61670	12.82450		22.33	4,655,562.30	369	18,824.00
€ / R On 12/06/2009 Currency Future	12.80	Call		546.00000	432	23.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		521.00000	616	23.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		471.00000	371	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		646.00000	754	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		488.00000	385	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		614.00000	719	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		372.00000	272	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		847.00000	955	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		354.00000	258	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		880.00000	991	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		389.00000	287	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		815.00000	920	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		408.00000	303	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		783.00000	886	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		423.00000	319	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		748.00000	852	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		423.00000	319	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		748.00000	852	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		454.00000	353	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		680.00000	786	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		306.00000	219	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		982.00000	1,102	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		263.00000	184	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,089.00000	1,218	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		250.00000	174	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,126.00000	1,257	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		338.00000	244	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		913.00000	1,028	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		354.00000	258	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		880.00000	991	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		454.00000	353	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		680.00000	786	23.85	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 12/06/2009 Currency Future	12.85	Call			526.00000	416	23.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			551.00000	649	23.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			438.00000	335	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			714.00000	819	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			507.00000	400	23.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			582.00000	684	23.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			322.00000	231	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			947.00000	1,065	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			263.00000	184	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,089.00000	1,218	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			250.00000	174	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,126.00000	1,257	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			226.00000	155	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,201.00000	1,338	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			203.00000	137	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,278.00000	1,420	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			277.00000	195	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,053.00000	1,179	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			372.00000	272	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			847.00000	955	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			291.00000	207	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,017.00000	1,140	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			192.00000	129	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,318.00000	1,462	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			182.00000	121	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,358.00000	1,505	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			163.00000	107	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,439.00000	1,590	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			86.00000	52	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,911.00000	2,085	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			81.00000	48	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,956.00000	2,131	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			123.00000	77	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,648.00000	1,811	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			154.00000	100	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,480.00000	1,634	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			214.00000	146	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,239.00000	1,379	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			277.00000	195	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,053.00000	1,179	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			291.00000	207	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,017.00000	1,140	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			226.00000	155	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,201.00000	1,338	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			338.00000	244	23.85	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 12/06/2009 Currency Future	13.40	Put		913.00000	1,028	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		163.00000	107	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,439.00000	1,590	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		103.00000	63	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		1,778.00000	1,947	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		63.00000	36	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,138.00000	2,319	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		42.00000	23	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		2,418.00000	2,607	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		130.00000	83	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,605.00000	1,766	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		146.00000	94	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,521.00000	1,678	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		507.00000	400	23.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		582.00000	684	23.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		566.00000	450	22.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		492.00000	583	22.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		798.00000	644	21.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		274.00000	327	21.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		767.00000	618	21.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		292.00000	352	21.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		831.00000	671	21.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		257.00000	305	21.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		767.00000	618	21.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		292.00000	352	21.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		656.00000	527	22.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		382.00000	460	22.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		681.00000	548	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		357.00000	431	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		609.00000	487	22.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		435.00000	520	22.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		969.00000	797	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		195.00000	230	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		708.00000	570	21.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		333.00000	404	21.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		865.00000	699	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		240.00000	283	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		934.00000	763	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		209.00000	247	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		899.00000	731	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		224.00000	264	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,238.00000	1,051	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		114.00000	134	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,158.00000	974	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		134.00000	158	21.00	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	11.90	Call			1,081.00000	901	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			156.00000	184	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,006.00000	831	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			181.00000	214	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			735.00000	594	21.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			311.00000	377	21.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,198.00000	1,012	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			123.00000	146	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,119.00000	937	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			145.00000	171	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,043.00000	865	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			168.00000	199	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			656.00000	527	22.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			382.00000	460	22.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			934.00000	763	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			209.00000	247	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			632.00000	507	22.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			407.00000	490	22.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			587.00000	468	22.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			463.00000	551	22.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			969.00000	797	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			195.00000	230	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			899.00000	731	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			224.00000	264	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,279.00000	1,090	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			104.00000	123	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,119.00000	937	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			145.00000	171	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			609.00000	487	22.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			435.00000	520	22.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			526.00000	416	23.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			551.00000	649	23.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			632.00000	507	22.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			407.00000	490	22.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			798.00000	644	21.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			274.00000	327	21.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			735.00000	594	21.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			311.00000	377	21.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			546.00000	432	23.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			521.00000	616	23.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			238.00000	164	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,163.00000	1,297	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			203.00000	137	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,278.00000	1,420	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			138.00000	88	23.85	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 12/06/2009 Currency Future	14.25	Put		1,563.00000	1,722	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call		109.00000	68	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put		1,735.00000	1,901	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call		97.00000	59	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put		1,822.00000	1,992	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call		76.00000	45	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put		2,001.00000	2,178	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call		67.00000	39	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put		2,092.00000	2,272	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call		59.00000	34	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put		2,184.00000	2,367	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call		52.00000	29	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put		2,277.00000	2,462	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		116.00000	72	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,691.00000	1,856	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		91.00000	55	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,867.00000	2,039	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		130.00000	83	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,605.00000	1,766	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		116.00000	72	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,691.00000	1,856	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		91.00000	55	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,867.00000	2,039	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		71.00000	42	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		2,047.00000	2,225	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		55.00000	31	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		2,231.00000	2,415	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		48.00000	27	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		2,324.00000	2,510	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		37.00000	20	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,513.00000	2,703	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		32.00000	17	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,608.00000	2,800	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		28.00000	15	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,704.00000	2,898	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		25.00000	12	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,800.00000	2,996	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		71.00000	42	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		2,047.00000	2,225	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		63.00000	36	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,138.00000	2,319	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		37.00000	20	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,513.00000	2,703	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		172.00000	114	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,398.00000	1,547	23.85	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 12/06/2009 Currency Future	13.10	Call		438.00000	335	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		714.00000	819	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		172.00000	114	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,398.00000	1,547	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		154.00000	100	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,480.00000	1,634	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		146.00000	94	23.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,521.00000	1,678	23.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			12.80480	13.01450		23.25	0.00	0	317.00
€ / R On 14/09/2009 Currency Future	13.00	Call		844.00000	729	23.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		829.00000	924	23.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		770.00000	664	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		956.00000	1,059	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		788.00000	679	24.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		923.00000	1,025	24.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		788.00000	679	24.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		923.00000	1,025	24.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		666.00000	553	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,151.00000	1,248	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		647.00000	536	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,182.00000	1,282	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		685.00000	571	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,120.00000	1,216	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		704.00000	588	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,090.00000	1,184	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		720.00000	607	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,056.00000	1,152	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		720.00000	607	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,056.00000	1,152	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		753.00000	644	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		989.00000	1,089	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		593.00000	488	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,278.00000	1,383	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		542.00000	443	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,378.00000	1,488	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		526.00000	429	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,412.00000	1,524	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		628.00000	520	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,214.00000	1,315	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		736.00000	625	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,022.00000	1,120	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		736.00000	625	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,022.00000	1,120	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		704.00000	588	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,090.00000	1,184	24.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Call			825.00000	712	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			860.00000	957	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			575.00000	473	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,311.00000	1,418	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			610.00000	504	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,246.00000	1,349	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			526.00000	429	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,412.00000	1,524	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			510.00000	415	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,446.00000	1,560	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			495.00000	402	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,481.00000	1,597	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			466.00000	376	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,551.00000	1,671	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			559.00000	458	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,344.00000	1,453	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			806.00000	695	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			891.00000	991	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			438.00000	352	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,623.00000	1,747	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			287.00000	223	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,123.00000	2,268	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			559.00000	458	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,344.00000	1,453	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			466.00000	376	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,551.00000	1,671	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			411.00000	329	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,696.00000	1,824	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			386.00000	307	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,771.00000	1,902	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			362.00000	286	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,847.00000	1,981	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			339.00000	267	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,924.00000	2,062	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			628.00000	520	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,214.00000	1,315	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			411.00000	329	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,696.00000	1,824	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			386.00000	307	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,771.00000	1,902	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			965.00000	842	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			651.00000	738	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			924.00000	802	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			709.00000	797	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			884.00000	765	23.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.90	Put		769.00000	860	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		647.00000	536	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,182.00000	1,282	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		480.00000	389	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,516.00000	1,634	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		451.00000	364	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,587.00000	1,709	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		424.00000	340	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,660.00000	1,785	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		806.00000	695	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		891.00000	991	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		884.00000	765	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		769.00000	860	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		904.00000	783	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		739.00000	828	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		863.00000	746	23.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		799.00000	892	23.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		542.00000	443	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,378.00000	1,488	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		825.00000	712	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		860.00000	957	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		610.00000	504	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,246.00000	1,349	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		944.00000	822	23.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		680.00000	767	23.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		924.00000	802	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		709.00000	798	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	882	22.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		0.00000	678	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.97830	13.18710		23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		1,068.00000	941	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,081.00000	1,163	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		997.00000	871	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,209.00000	1,293	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,031.00000	908	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,144.00000	1,229	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,014.00000	892	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,177.00000	1,263	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,014.00000	892	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,177.00000	1,263	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		911.00000	776	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,374.00000	1,448	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		892.00000	758	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,405.00000	1,480	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		931.00000	795	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Put		1,344.00000	1,416	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		947.00000	813	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,310.00000	1,385	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		963.00000	832	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,276.00000	1,354	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		947.00000	813	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,310.00000	1,385	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		980.00000	852	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,243.00000	1,323	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		835.00000	706	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,498.00000	1,578	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		1,049.00000	924	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,112.00000	1,196	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		528.00000	429	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,191.00000	2,301	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		873.00000	741	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,436.00000	1,512	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		799.00000	673	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,562.00000	1,645	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		764.00000	642	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,627.00000	1,713	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		731.00000	611	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		1,694.00000	1,783	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		698.00000	582	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		1,761.00000	1,853	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,031.00000	908	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,144.00000	1,229	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		997.00000	871	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,209.00000	1,293	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		854.00000	723	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,467.00000	1,545	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		817.00000	690	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,530.00000	1,611	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		782.00000	657	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		1,594.00000	1,679	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		1,126.00000	994	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		989.00000	1,066	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		1,087.00000	958	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,050.00000	1,130	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		911.00000	776	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,374.00000	1,448	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		1,087.00000	958	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,050.00000	1,130	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		835.00000	706	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,498.00000	1,578	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call			1,106.00000	976	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,019.00000	1,098	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			854.00000	723	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,467.00000	1,545	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			817.00000	690	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,530.00000	1,611	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			747.00000	626	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			1,660.00000	1,748	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			764.00000	642	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			1,627.00000	1,713	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			1,166.00000	1,031	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			929.00000	1,003	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			1,186.00000	1,051	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			898.00000	973	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			1,146.00000	1,013	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			959.00000	1,034	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			1,106.00000	976	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,019.00000	1,098	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			931.00000	795	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,344.00000	1,416	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	1,091	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			0.00000	913	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	1,051	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			0.00000	973	23.39	0.00	0	0.00
AL13 On 07/05/2009 Index Future			241.78000		241.94700		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			288.73300		289.24000		0.00	0.00	0	686.00
ALBI On 06/08/2009 Index Future			294.57200		295.07300		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			286.26700		286.48400		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.72100		123.81900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			126.22200		126.31500		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			128.46100		128.55000		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			290.69800		291.18300		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			296.57700		297.05400		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			301.83700		302.30900		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			345.77700		345.77700		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			354.56200		354.56200		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			363.34800		363.34800		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
J153 On 31/08/2010 jSwap			7.74900		7.75400		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.52500		8.52900		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.16800		8.17600		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.58600		8.59000		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.62700		8.62900		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.71200		8.71900		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.65600		8.65700		32.88	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.01800		8.02300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.97300		6.96600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.95300		6.97400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.51800		7.52800		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.54400		7.56600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.23100		8.23400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.28200		8.28500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.49400		8.49900		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.50400		8.50800		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.87100		9.86600		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.37200		9.35700		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.83500		8.80400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			278.28800		278.88200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			283.91500		284.50400		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			288.95100		289.53700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.71900		6.69400		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,246.00000	3,213	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			6.20300		6.17400		1.96	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future	9.75	Call			3,689.00000	3,658	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			10.00000	11	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,935.00000	3,905	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			7.00000	7	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			1,282.00000	1,282	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			61.00000	61	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.16200		8.15000		12.10	6,406.18	50	10,171.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,161.00000	5,087	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			457.00000	452	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	7.25	Call			365.00000	340	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,606.00000	5,650	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			44.00000	39	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,871.00000	9,934	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.15300		8.14200		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,421.00000	7,364	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,541.00000	1,544	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.24800		8.23800		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,955.00000	2,925	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,908.00000	6,931	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.35600		8.34600		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,209.00000	4,179	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			7,248.00000	7,267	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.69400		8.66300		24.30	12,020.86	100	13,005.00
R186 On 07/05/2009 Bond Future	9.00	Call			5,589.00000	5,340	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,276.00000	2,337	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			1,263.00000	1,152	23.90	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			8,221.00000	8,421	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			213.00000	183	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			15,811.00000	16,092	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			17.00000	14	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			25,168.00000	25,475	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.69800		8.66700		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			8,970.00000	8,758	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,720.00000	5,816	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			2,804.00000	2,697	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,364.00000	15,565	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.75200		8.72000		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			10,741.00000	10,537	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			8,038.00000	8,148	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			4,481.00000	4,360	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,462.00000	17,655	24.70	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 04/02/2010 Bond Future			8.80800		8.77600		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			9,230.00000	9,065	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			14,498.00000	14,642	26.74	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			907.00000	898	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			440.00000	432	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.19700		8.19500		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			4,844.00000	4,825	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			235.00000	225	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.17700		8.17600		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,777.00000	5,764	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,249.00000	1,240	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.25600		8.25700		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,308.00000	2,302	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,515.00000	5,504	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.34600		8.34800		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			2,919.00000	2,915	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,356.00000	6,345	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.54700		8.51600		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,784.00000	3,632	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,014.00000	1,042	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.54400		8.51200		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,509.00000	6,372	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,408.00000	2,454	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.61900		8.58700		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,698.00000	2,627	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,983.00000	9,090	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.70100		8.66800		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,166.00000	5,073	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,736.00000	7,821	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.60100		8.58000		18.16	0.00	0	315.00
R204 On 07/05/2009 Bond Future	8.75	Call			2,870.00000	2,762	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,807.00000	1,831	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			554.00000	510	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			5,973.00000	6,061	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,829.00000	3,711	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,230.00000	1,244	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.60200		8.58100		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			6,794.00000	6,692	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,763.00000	2,791	19.95	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 05/11/2009 Bond Future			8.67000		8.65000		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,170.00000	3,115	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,471.00000	10,538	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.74300		8.72200		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			5,641.00000	5,572	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,793.00000	8,848	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.15400		8.14200		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call			3,467.00000	3,418	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			296.00000	292	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.13000		8.11800		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			923.00000	904	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,057.00000	5,082	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			4,965.00000	4,924	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			985.00000	988	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.21600		8.20500		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			1,958.00000	1,937	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,412.00000	4,429	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.31400		8.30400		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			2,420.00000	2,401	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			5,071.00000	5,085	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.68300		8.66200		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,576.00000	3,458	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,436.00000	1,453	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.68900		8.66800		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			6,592.00000	6,489	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,998.00000	3,029	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.75200		8.73200		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			2,820.00000	2,768	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,926.00000	10,999	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.82100		8.80000		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			5,707.00000	5,637	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			9,142.00000	9,199	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.74600		8.73200		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,482.00000	2,401	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,363.00000	2,375	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.76300		8.74800		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			6,475.00000	6,395	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,290.00000	3,308	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.82100		8.80600		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			3,278.00000	3,231	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,401.00000	10,450	22.40	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 04/02/2010 Bond Future			8.90800	8.89300		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		6,341.00000	6,283	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		8,854.00000	8,891	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.45300	8.42200		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		5,961.00000	5,730	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		1,253.00000	1,287	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.45000	8.41900		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		7,496.00000	7,313	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		4,742.00000	4,823	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call		4,455.00000	4,316	32.05	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put		8,187.00000	8,312	32.05	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.48600	8.45500		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		3,725.00000	3,622	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		15,186.00000	15,346	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		13,558.00000	13,348	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		3,716.00000	3,770	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		3,073.00000	2,983	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		17,251.00000	17,424	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.52300	8.49100		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		6,185.00000	6,058	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		15,343.00000	15,485	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		16,131.00000	15,920	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		4,945.00000	5,003	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			286.98600	287.46700		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			292.79000	293.26300		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			297.98300	298.45000		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.58450	6.67390		22.83	0.00	0	8,904.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		281.00000	240	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		257.00000	306	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		261.00000	223	23.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		287.00000	339	23.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		243.00000	208	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		319.00000	374	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		281.00000	240	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		257.00000	306	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		324.00000	279	22.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		200.00000	244	22.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		227.00000	194	24.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		353.00000	409	24.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		227.00000	194	24.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		353.00000	409	24.38	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	6.90	Call			197.00000	169	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			424.00000	484	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			211.00000	181	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			387.00000	446	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			349.00000	300	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			175.00000	215	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			301.00000	259	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			228.00000	274	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			261.00000	223	23.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			287.00000	339	23.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			185.00000	158	25.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			461.00000	523	25.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			185.00000	158	25.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			461.00000	523	25.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			197.00000	169	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			424.00000	484	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			211.00000	181	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			387.00000	446	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			162.00000	135	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			538.00000	600	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			173.00000	148	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			499.00000	563	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			148.00000	122	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			574.00000	638	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			134.00000	111	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			611.00000	676	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			162.00000	135	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			538.00000	600	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			134.00000	111	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			611.00000	676	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			34.00000	26	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,160.00000	1,242	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			27.00000	20	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,253.00000	1,336	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			53.00000	42	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			979.00000	1,058	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			82.00000	66	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			808.00000	881	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			111.00000	90	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			687.00000	756	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			122.00000	100	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			648.00000	716	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			324.00000	279	22.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			200.00000	244	22.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			376.00000	324	21.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.45	Put		152.00000	189	21.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		406.00000	349	21.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		132.00000	165	21.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		406.00000	349	21.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		132.00000	165	21.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		472.00000	408	20.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		98.00000	123	20.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		122.00000	100	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		648.00000	716	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		100.00000	81	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		726.00000	797	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		82.00000	66	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		808.00000	881	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		66.00000	53	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		892.00000	968	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		91.00000	73	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		767.00000	839	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		74.00000	59	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		850.00000	924	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		546.00000	476	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		72.00000	91	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		710.00000	632	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		36.00000	48	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		625.00000	551	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		52.00000	67	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		546.00000	476	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		72.00000	91	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		472.00000	408	20.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		98.00000	123	20.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		667.00000	591	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		43.00000	57	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		585.00000	513	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		61.00000	78	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		507.00000	441	20.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		84.00000	107	20.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		437.00000	378	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		114.00000	143	21.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		585.00000	513	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		61.00000	78	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		59.00000	47	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		935.00000	1,013	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		48.00000	37	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,024.00000	1,103	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		100.00000	81	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		726.00000	797	26.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.70	Call		42.00000	33	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,069.00000	1,149	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		42.00000	33	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,069.00000	1,149	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		34.00000	26	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,160.00000	1,242	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		27.00000	20	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,253.00000	1,336	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		21.00000	16	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,347.00000	1,431	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		16.00000	12	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,442.00000	1,528	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		13.00000	9	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,539.00000	1,625	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		10.00000	7	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,636.00000	1,723	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		13.00000	9	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,539.00000	1,625	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		59.00000	47	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		935.00000	1,013	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		376.00000	324	21.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		152.00000	189	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.64870	6.73670		23.08	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		416.00000	376	23.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		429.00000	477	23.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		435.00000	393	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		398.00000	445	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		398.00000	359	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		461.00000	511	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		398.00000	359	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		461.00000	511	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		435.00000	393	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		398.00000	445	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		455.00000	412	23.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		368.00000	413	23.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		364.00000	329	24.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		528.00000	580	24.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		334.00000	302	24.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		598.00000	653	24.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		364.00000	329	24.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		528.00000	580	24.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		380.00000	344	24.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		494.00000	545	24.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		475.00000	431	22.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		338.00000	382	22.80	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	6.65	Call		455.00000	412	23.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		368.00000	413	23.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		349.00000	315	24.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		562.00000	617	24.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		321.00000	290	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		634.00000	691	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		349.00000	315	24.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		562.00000	617	24.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		321.00000	290	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		634.00000	691	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		296.00000	258	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		709.00000	759	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		308.00000	273	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		671.00000	725	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		308.00000	273	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		671.00000	725	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		519.00000	471	22.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		282.00000	323	22.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		279.00000	243	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		743.00000	794	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		249.00000	215	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		812.00000	867	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		543.00000	493	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		256.00000	294	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		496.00000	451	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		309.00000	352	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		296.00000	258	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		709.00000	759	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		264.00000	229	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		777.00000	830	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		597.00000	542	21.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		210.00000	243	21.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		543.00000	493	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		256.00000	294	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		249.00000	215	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		812.00000	867	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		221.00000	190	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		885.00000	942	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		279.00000	243	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		743.00000	794	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		221.00000	190	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		885.00000	942	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		196.00000	168	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		960.00000	1,019	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		235.00000	203	25.16	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	7.35	Put		848.00000	904	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		208.00000	179	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		922.00000	980	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		185.00000	158	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		998.00000	1,059	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		629.00000	569	21.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		192.00000	220	21.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		569.00000	517	21.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		232.00000	268	21.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		662.00000	598	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		176.00000	199	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		496.00000	451	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		309.00000	352	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		569.00000	517	21.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		232.00000	268	21.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.70520	6.79240		23.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		529.00000	489	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		537.00000	584	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		529.00000	489	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		537.00000	584	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		548.00000	506	23.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		506.00000	551	23.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		511.00000	472	23.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		569.00000	617	23.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		568.00000	525	23.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		475.00000	519	23.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		494.00000	456	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		601.00000	651	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		587.00000	544	23.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		444.00000	489	23.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		648.00000	602	22.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		356.00000	397	22.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		606.00000	564	22.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		414.00000	459	22.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		462.00000	427	24.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		669.00000	721	24.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		432.00000	400	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		740.00000	794	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		405.00000	365	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		813.00000	860	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		371.00000	334	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		879.00000	929	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		696.00000	645	21.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		304.00000	340	21.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		494.00000	456	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.90	Put		601.00000	651	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		757.00000	694	21.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		265.00000	289	21.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		696.00000	645	21.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		304.00000	340	21.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		726.00000	669	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		284.00000	314	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		672.00000	623	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		329.00000	368	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		627.00000	582	22.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		385.00000	427	22.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		477.00000	441	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		635.00000	686	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		446.00000	413	24.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		704.00000	758	24.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		418.00000	382	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		776.00000	827	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		672.00000	623	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		329.00000	368	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		587.00000	544	23.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		444.00000	489	23.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		477.00000	441	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		635.00000	686	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		418.00000	382	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		776.00000	827	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		388.00000	349	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		845.00000	894	24.96	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>335,211,510.54</b>	<b>6,790</b>	<b>433,430.00</b>
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<b>Grand Total:</b>							<b>335,211,510.54</b>	<b>6,790</b>	<b>433,430.00</b>
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