



# Daily MTM Report

Daily summary for 18/03/2009

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			16.72900	16.72100			0.00	0	0.00
R153 On 31/08/2010 Bond			6.55500	6.69000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.80000	7.88500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.24000	8.30500			0.00	0	0.00
R201 On 21/12/2014 Bond			7.79500	7.91000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.24000	8.31000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.24000	8.31500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.73000	7.83500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.25500	8.33000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.28700	8.36200			0.00	0	0.00
R209 On 31/03/2036 Bond			8.03000	8.06500			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			10.11800		10.16790		27.31	218,133,962.00	21,559	162,829.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			546.00000	524	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			528.00000	556	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			349.00000	334	30.46	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			981.00000	1,016	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			565.00000	543	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			497.00000	525	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			526.00000	505	27.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			558.00000	587	27.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			526.00000	505	27.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			558.00000	587	27.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			426.00000	409	29.08	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			759.00000	791	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			473.00000	454	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			655.00000	686	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			412.00000	395	29.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			794.00000	827	29.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			108.00000	100	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,940.00000	1,982	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			44.00000	40	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			2,676.00000	2,722	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			373.00000	357	30.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			905.00000	939	30.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			385.00000	369	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			868.00000	901	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			399.00000	382	29.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			831.00000	864	29.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			490.00000	470	28.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			622.00000	652	28.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			585.00000	563	27.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			467.00000	495	27.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			457.00000	438	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			689.00000	720	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			441.00000	423	28.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			723.00000	755	28.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			508.00000	487	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			590.00000	619	27.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.10	Call			565.00000	543	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			497.00000	525	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			627.00000	604	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			410.00000	436	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			675.00000	649	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			357.00000	381	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			606.00000	583	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			438.00000	465	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			490.00000	470	28.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			622.00000	652	28.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			473.00000	454	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			655.00000	686	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			457.00000	438	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			689.00000	720	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			385.00000	369	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			868.00000	901	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			728.00000	700	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			310.00000	332	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			756.00000	727	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			288.00000	309	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			701.00000	674	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			333.00000	356	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			585.00000	563	27.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			467.00000	495	27.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			399.00000	382	29.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			831.00000	864	29.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			412.00000	395	29.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			794.00000	827	29.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			323.00000	305	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,055.00000	1,087	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			282.00000	265	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,164.00000	1,197	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			256.00000	241	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,238.00000	1,273	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			338.00000	319	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,020.00000	1,051	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			349.00000	334	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			981.00000	1,016	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			309.00000	291	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,091.00000	1,123	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			211.00000	198	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,393.00000	1,430	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			156.00000	146	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,638.00000	1,678	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			149.00000	138	30.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.70	Put		1,681.00000	1,720	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		127.00000	118	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		1,809.00000	1,850	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		244.00000	230	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,276.00000	1,312	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		338.00000	319	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,020.00000	1,051	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		879.00000	845	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		211.00000	227	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		651.00000	626	26.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		383.00000	408	26.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		814.00000	784	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		246.00000	266	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		701.00000	674	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		333.00000	356	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		950.00000	914	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		182.00000	196	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		1,303.00000	1,261	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		85.00000	93	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		1,303.00000	1,261	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		85.00000	93	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,432.00000	1,388	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		64.00000	70	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		1,476.00000	1,432	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		58.00000	64	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,520.00000	1,476	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		52.00000	58	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,610.00000	1,565	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		42.00000	47	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,565.00000	1,520	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		47.00000	52	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,748.00000	1,702	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		30.00000	34	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,565.00000	1,520	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		47.00000	52	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call		1,388.00000	1,345	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put		71.00000	77	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call		1,936.00000	1,889	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put		18.00000	21	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		1,842.00000	1,795	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		24.00000	27	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1,656.00000	1,610	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		38.00000	42	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		1,220.00000	1,180	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		102.00000	112	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,140.00000	1,100	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			122.00000	132	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,889.00000	1,842	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			21.00000	24	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,795.00000	1,748	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			27.00000	30	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,702.00000	1,656	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			34.00000	38	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,346.00000	1,303	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			78.00000	85	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,261.00000	1,220	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			94.00000	102	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,180.00000	1,140	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			112.00000	122	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,129.00000	2,080	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			11.00000	12	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,032.00000	1,984	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			14.00000	16	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,656.00000	1,610	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			38.00000	42	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,748.00000	1,702	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			30.00000	34	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,984.00000	1,936	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			16.00000	18	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,795.00000	1,748	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			27.00000	30	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,346.00000	1,303	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			78.00000	85	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,610.00000	1,565	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			42.00000	47	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,520.00000	1,476	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			52.00000	58	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,432.00000	1,388	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			64.00000	70	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,180.00000	1,140	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			112.00000	122	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,100.00000	1,062	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			133.00000	144	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,024.00000	986	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			156.00000	168	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,100.00000	1,062	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			133.00000	144	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			756.00000	727	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			288.00000	309	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			814.00000	784	25.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.60	Put			246.00000	266	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,024.00000	986	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			156.00000	168	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			950.00000	914	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			182.00000	196	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			651.00000	626	26.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			383.00000	408	26.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			845.00000	814	25.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			227.00000	246	25.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			785.00000	755	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			267.00000	287	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			546.00000	524	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			528.00000	556	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			361.00000	345	30.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			943.00000	977	30.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			256.00000	241	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,238.00000	1,273	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			233.00000	219	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,315.00000	1,351	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			295.00000	278	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,127.00000	1,160	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			269.00000	253	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,201.00000	1,235	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			323.00000	305	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,055.00000	1,087	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			269.00000	253	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,201.00000	1,235	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			222.00000	208	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,354.00000	1,390	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			201.00000	188	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,433.00000	1,470	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			182.00000	170	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,514.00000	1,552	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			165.00000	154	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,597.00000	1,636	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			191.00000	179	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,474.00000	1,511	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			173.00000	162	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,555.00000	1,594	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			141.00000	131	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,723.00000	1,763	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			114.00000	106	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,896.00000	1,938	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			103.00000	95	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,985.00000	2,027	30.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.15	Call		92.00000	85	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,074.00000	2,117	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		82.00000	76	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		2,164.00000	2,208	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		134.00000	124	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		1,766.00000	1,806	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		120.00000	112	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		1,853.00000	1,894	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		97.00000	90	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,029.00000	2,072	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		173.00000	162	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,555.00000	1,594	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		103.00000	95	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		1,985.00000	2,027	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		222.00000	208	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,354.00000	1,390	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		201.00000	188	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,433.00000	1,470	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		282.00000	265	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,164.00000	1,197	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		211.00000	198	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,393.00000	1,430	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		627.00000	604	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		410.00000	436	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		785.00000	755	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		267.00000	287	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		675.00000	649	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		357.00000	381	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		987.00000	950	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		169.00000	182	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		914.00000	879	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		196.00000	211	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		845.00000	814	25.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		227.00000	246	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.25620	10.31520		27.93	328,198.40	32	1,698.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		818.00000	785	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		802.00000	829	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		837.00000	804	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		772.00000	798	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		799.00000	767	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		834.00000	861	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		799.00000	767	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		834.00000	861	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		746.00000	716	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		931.00000	960	28.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.70	Call			682.00000	650	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,067.00000	1,093	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			590.00000	560	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,225.00000	1,254	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			155.00000	143	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			2,840.00000	2,887	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			626.00000	595	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,160.00000	1,189	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			644.00000	613	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,129.00000	1,156	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			663.00000	631	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,098.00000	1,125	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			763.00000	732	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			898.00000	926	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			857.00000	823	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			742.00000	767	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			713.00000	684	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			998.00000	1,028	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			697.00000	669	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,032.00000	1,062	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			781.00000	750	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			865.00000	893	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			896.00000	863	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			681.00000	707	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			956.00000	922	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			591.00000	616	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			876.00000	843	27.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			711.00000	737	27.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			729.00000	700	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			964.00000	993	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			713.00000	684	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			998.00000	1,028	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			626.00000	595	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,160.00000	1,189	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			729.00000	700	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			964.00000	993	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			818.00000	785	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			802.00000	829	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			857.00000	823	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			742.00000	767	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,001.00000	966	26.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			536.00000	560	26.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			979.00000	944	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			563.00000	588	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			935.00000	903	27.10	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.00	Put			620.00000	646	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			478.00000	452	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,463.00000	1,496	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,025.00000	989	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			509.00000	533	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			979.00000	944	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			563.00000	588	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,134.00000	1,091	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			419.00000	435	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,073.00000	1,036	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			458.00000	480	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,025.00000	989	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			509.00000	533	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			781.00000	750	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			865.00000	893	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,165.00000	1,122	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			400.00000	415	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,103.00000	1,061	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			438.00000	455	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,048.00000	1,012	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			483.00000	506	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			915.00000	883	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			650.00000	677	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,197.00000	1,153	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			382.00000	397	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,073.00000	1,036	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			458.00000	480	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			896.00000	863	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			681.00000	707	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			608.00000	577	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,192.00000	1,221	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			573.00000	544	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,258.00000	1,287	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			876.00000	843	27.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			711.00000	737	27.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			556.00000	527	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,291.00000	1,321	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			524.00000	496	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,359.00000	1,390	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			644.00000	613	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,129.00000	1,156	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			556.00000	527	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,291.00000	1,321	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			493.00000	466	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,428.00000	1,460	29.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.90	Call		608.00000	577	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,192.00000	1,221	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		540.00000	512	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,325.00000	1,355	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		915.00000	883	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		650.00000	677	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		540.00000	512	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,325.00000	1,355	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		508.00000	481	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,393.00000	1,425	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		697.00000	669	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,032.00000	1,062	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		524.00000	496	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,359.00000	1,390	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		464.00000	438	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,499.00000	1,532	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.37360	10.43770		28.26	155,604.00	15	215.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,008.00000	979	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,021.00000	1,056	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		1,043.00000	1,016	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		955.00000	992	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		990.00000	962	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,052.00000	1,088	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		955.00000	928	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,117.00000	1,154	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		889.00000	864	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,252.00000	1,290	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		815.00000	792	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,428.00000	1,469	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		549.00000	533	32.78	0.00	0	99.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,411.00000	2,459	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		1,223.00000	1,190	26.87	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		685.00000	716	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		830.00000	806	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,392.00000	1,432	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		859.00000	834	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,321.00000	1,361	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,061.00000	1,033	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		924.00000	960	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,026.00000	997	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		988.00000	1,024	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		938.00000	911	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,150.00000	1,188	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		905.00000	879	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,218.00000	1,256	29.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.80	Call		889.00000	864	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,252.00000	1,290	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,600.00000	1,555	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		362.00000	381	25.08	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,099.00000	1,070	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		861.00000	896	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,138.00000	1,108	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		801.00000	834	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		972.00000	945	28.72	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,085.00000	1,121	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		921.00000	895	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,184.00000	1,222	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		1,159.00000	1,128	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		771.00000	804	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		1,180.00000	1,148	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		742.00000	774	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,138.00000	1,108	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		801.00000	834	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		446.00000	433	34.18	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,008.00000	3,060	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		788.00000	766	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		1,500.00000	1,542	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		802.00000	779	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,464.00000	1,505	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		750.00000	729	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,612.00000	1,655	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		775.00000	753	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,537.00000	1,580	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		549.00000	533	32.78	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,411.00000	2,459	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		680.00000	661	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		1,842.00000	1,887	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		702.00000	683	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		1,764.00000	1,809	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		600.00000	584	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,163.00000	2,210	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		532.00000	517	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,494.00000	2,543	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		472.00000	459	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,834.00000	2,885	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		422.00000	410	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,184.00000	3,236	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		619.00000	602	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,081.00000	2,128	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		486.00000	472	33.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.70	Put		2,748.00000	2,799	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		433.00000	421	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,096.00000	3,148	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		2,110.00000	2,056	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		173.00000	182	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,667.00000	1,619	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		329.00000	345	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		1,319.00000	1,281	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		581.00000	607	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		582.00000	567	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,245.00000	2,293	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		410.00000	399	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		3,273.00000	3,325	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		2,191.00000	2,136	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		154.00000	162	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		1,736.00000	1,687	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		298.00000	313	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		1,370.00000	1,331	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		532.00000	558	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,099.00000	1,070	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		861.00000	896	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		725.00000	705	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		1,688.00000	1,731	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		501.00000	486	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		2,663.00000	2,713	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,879.00000	1,828	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		241.00000	255	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		1,479.00000	1,439	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		442.00000	465	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		638.00000	621	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,001.00000	2,047	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		371.00000	355	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		3,533.00000	3,582	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,806.00000	1,756	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		269.00000	283	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		1,424.00000	1,384	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		486.00000	510	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		516.00000	501	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		2,578.00000	2,628	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		433.00000	421	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,096.00000	3,148	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		356.00000	341	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		3,618.00000	3,667	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,954.00000	1,902	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		216.00000	228	24.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,537.00000	1,496	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			400.00000	422	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			659.00000	640	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,921.00000	1,967	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			459.00000	446	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,921.00000	2,972	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			386.00000	370	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,448.00000	3,497	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,031.00000	1,978	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			193.00000	204	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,269.00000	1,234	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			632.00000	660	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			565.00000	550	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,328.00000	2,376	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			472.00000	459	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,834.00000	2,885	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			399.00000	386	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,362.00000	3,412	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,916.00000	1,865	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			228.00000	241	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,508.00000	1,467	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			420.00000	443	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,201.00000	1,169	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			713.00000	745	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			648.00000	630	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,961.00000	2,007	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			540.00000	525	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,453.00000	2,501	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			452.00000	439	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,964.00000	3,016	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			378.00000	363	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,491.00000	3,539	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,358.00000	2,301	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			120.00000	128	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,879.00000	1,828	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			241.00000	255	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			638.00000	621	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,001.00000	2,047	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,444.00000	2,386	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			106.00000	112	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,537.00000	1,496	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			400.00000	422	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,487.00000	2,429	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			99.00000	105	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,992.00000	1,940	24.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.65	Put		204.00000	216	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		1,567.00000	1,525	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		379.00000	401	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,245.00000	1,212	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		658.00000	688	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		815.00000	792	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,428.00000	1,469	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		669.00000	651	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,882.00000	1,927	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		557.00000	541	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		2,370.00000	2,417	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		465.00000	452	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		2,878.00000	2,929	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		2,618.00000	2,560	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		81.00000	86	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,667.00000	1,619	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		329.00000	345	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		582.00000	567	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,245.00000	2,293	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		2,574.00000	2,516	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		87.00000	92	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		2,070.00000	2,016	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		183.00000	193	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		1,633.00000	1,585	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		345.00000	362	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		1,294.00000	1,257	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		606.00000	633	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		844.00000	820	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		1,356.00000	1,396	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		691.00000	672	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		1,803.00000	1,848	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		574.00000	558	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		2,286.00000	2,335	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		416.00000	404	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		3,228.00000	3,281	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,799.00000	2,738	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		61.00000	65	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,274.00000	2,218	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		136.00000	144	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		750.00000	729	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,612.00000	1,655	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		2,844.00000	2,784	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		57.00000	60	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		2,316.00000	2,259	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		128.00000	136	24.39	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 14/12/2009 Currency Future	8.85	Call			1,843.00000	1,792	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			255.00000	269	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,451.00000	1,411	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			463.00000	487	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			762.00000	741	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,574.00000	1,617	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			629.00000	611	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,041.00000	2,087	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,890.00000	2,829	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			52.00000	56	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,530.00000	2,472	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			93.00000	98	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,600.00000	1,555	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			362.00000	381	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,233.00000	2,177	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			145.00000	153	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,771.00000	1,721	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			283.00000	298	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,396.00000	1,357	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			509.00000	534	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,118.00000	1,089	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			831.00000	865	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			737.00000	717	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,650.00000	1,693	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			609.00000	593	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,122.00000	2,169	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			508.00000	494	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,621.00000	2,670	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			349.00000	334	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,661.00000	3,710	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,806.00000	1,756	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			269.00000	283	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			619.00000	602	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,081.00000	2,128	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			328.00000	314	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,790.00000	3,840	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			342.00000	327	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,704.00000	3,753	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,843.00000	1,792	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			255.00000	269	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			629.00000	611	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,041.00000	2,087	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			524.00000	509	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,536.00000	2,585	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			363.00000	348	34.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,576.00000	3,624	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		315.00000	301	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,877.00000	3,927	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,401.00000	2,343	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		113.00000	120	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,274.00000	2,218	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		136.00000	144	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,358.00000	2,301	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		120.00000	128	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,799.00000	2,738	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		61.00000	65	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,487.00000	2,429	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		99.00000	105	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		2,151.00000	2,096	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		163.00000	172	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,245.00000	1,212	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		658.00000	688	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		669.00000	651	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,882.00000	1,927	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		465.00000	452	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		2,878.00000	2,929	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		308.00000	295	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		3,920.00000	3,971	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		2,663.00000	2,604	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		75.00000	80	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		394.00000	378	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		3,406.00000	3,454	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		2,753.00000	2,693	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		65.00000	69	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		405.00000	394	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		3,317.00000	3,370	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.48870	10.55500		28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		1,197.00000	1,159	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,192.00000	1,220	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,235.00000	1,195	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,130.00000	1,156	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,179.00000	1,141	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,224.00000	1,252	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		1,127.00000	1,090	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,322.00000	1,351	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,046.00000	1,012	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,491.00000	1,523	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		973.00000	940	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,668.00000	1,702	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		987.00000	954	29.79	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,632.00000	1,665	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		732.00000	707	31.89	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,477.00000	2,518	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,489.00000	1,444	27.19	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		784.00000	805	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,016.00000	982	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,561.00000	1,594	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,001.00000	968	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,596.00000	1,629	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,094.00000	1,058	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,389.00000	1,419	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,110.00000	1,074	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,355.00000	1,385	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,062.00000	1,027	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,457.00000	1,488	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,031.00000	997	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,526.00000	1,558	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,078.00000	1,042	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,423.00000	1,453	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		1,144.00000	1,107	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,289.00000	1,318	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,179.00000	1,141	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,224.00000	1,252	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,110.00000	1,074	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,355.00000	1,385	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		959.00000	927	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,704.00000	1,738	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		922.00000	891	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,807.00000	1,842	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		946.00000	914	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,741.00000	1,775	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		946.00000	914	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,741.00000	1,775	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		932.00000	901	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,777.00000	1,812	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		869.00000	840	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		1,964.00000	2,001	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		919.00000	888	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,814.00000	1,850	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		906.00000	876	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,851.00000	1,887	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		846.00000	817	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		2,041.00000	2,079	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		894.00000	864	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		1,889.00000	1,925	30.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.60	Call			882.00000	852	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,927.00000	1,963	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,537.00000	1,490	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			732.00000	752	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,443.00000	1,399	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			838.00000	860	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,399.00000	1,355	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			894.00000	916	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,356.00000	1,313	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			951.00000	975	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,315.00000	1,273	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,010.00000	1,034	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,274.00000	1,233	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,069.00000	1,094	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			688.00000	664	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,683.00000	2,726	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,664.00000	1,615	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			609.00000	626	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			882.00000	852	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,927.00000	1,963	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			481.00000	460	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,626.00000	3,672	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,746.00000	1,695	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			541.00000	557	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,094.00000	1,058	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,389.00000	1,419	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			507.00000	486	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,502.00000	3,547	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,803.00000	1,751	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			498.00000	513	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			525.00000	503	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,420.00000	3,465	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,832.00000	1,780	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			477.00000	491	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,016.00000	982	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,561.00000	1,594	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			535.00000	512	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,380.00000	3,424	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,892.00000	1,839	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			437.00000	450	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			554.00000	531	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,299.00000	3,342	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			823.00000	795	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,118.00000	2,157	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			440.00000	421	33.03	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 15/03/2010 Currency Future	13.95	Put		3,835.00000	3,882	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		1,561.00000	1,514	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		706.00000	726	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		858.00000	829	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,003.00000	2,040	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		835.00000	806	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,080.00000	2,118	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		448.00000	429	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,793.00000	3,840	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,443.00000	1,399	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		838.00000	860	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		823.00000	795	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,118.00000	2,157	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		802.00000	774	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,197.00000	2,236	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		781.00000	754	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,276.00000	2,316	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		410.00000	392	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		4,005.00000	4,053	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,513.00000	1,467	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		758.00000	778	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		959.00000	927	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,704.00000	1,738	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		835.00000	806	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,080.00000	2,118	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		812.00000	785	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		2,157.00000	2,196	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		433.00000	414	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,878.00000	3,925	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		1,612.00000	1,564	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		657.00000	675	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		464.00000	444	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,709.00000	3,756	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		1,718.00000	1,668	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		563.00000	579	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		1,774.00000	1,723	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		519.00000	534	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		516.00000	494	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,461.00000	3,506	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		2,083.00000	2,027	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		328.00000	339	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,216.00000	1,177	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,161.00000	1,188	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		573.00000	550	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		3,218.00000	3,261	33.03	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 15/03/2010 Currency Future	8.95	Call			1,985.00000	1,931	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			380.00000	392	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,162.00000	1,124	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,257.00000	1,285	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,031.00000	997	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,526.00000	1,558	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,001.00000	968	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,596.00000	1,629	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			544.00000	522	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,339.00000	3,383	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,078.00000	1,042	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,423.00000	1,453	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			932.00000	901	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,777.00000	1,812	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			498.00000	477	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,543.00000	3,589	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			2,050.00000	1,995	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			345.00000	356	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,197.00000	1,159	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,192.00000	1,220	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,162.00000	1,124	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,257.00000	1,285	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			563.00000	540	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,258.00000	3,302	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,953.00000	1,900	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			398.00000	411	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			490.00000	469	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			3,585.00000	3,630	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			2,117.00000	2,061	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			312.00000	322	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			583.00000	560	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,178.00000	3,221	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			2,220.00000	2,163	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			265.00000	274	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			1,294.00000	1,253	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,039.00000	1,064	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			1,254.00000	1,214	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,099.00000	1,125	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			614.00000	590	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,059.00000	3,101	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			2,256.00000	2,198	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			251.00000	260	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,274.00000	1,233	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,069.00000	1,094	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			625.00000	600	33.03	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 15/03/2010 Currency Future	12.95	Put		3,020.00000	3,062	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		2,334.00000	2,273	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		229.00000	234	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,356.00000	1,313	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		951.00000	975	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		640.00000	618	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		2,935.00000	2,979	32.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.14420	14.25710		25.04	25,487,848.40	1,802	10,153.00
£ / R On 12/06/2009 Currency Future	14.25	Call		718.00000	645	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		711.00000	751	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call		737.00000	664	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		680.00000	720	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		699.00000	628	25.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		742.00000	784	25.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		777.00000	702	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		620.00000	658	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		583.00000	520	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		976.00000	1,026	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		514.00000	452	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,157.00000	1,208	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		366.00000	312	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,509.00000	1,567	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		453.00000	391	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,296.00000	1,347	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		485.00000	421	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		1,228.00000	1,276	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		469.00000	406	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,262.00000	1,311	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		514.00000	452	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,157.00000	1,208	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		663.00000	594	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		806.00000	850	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		613.00000	548	26.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		906.00000	954	26.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		568.00000	506	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		1,011.00000	1,062	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		540.00000	481	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,083.00000	1,136	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		527.00000	468	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,120.00000	1,174	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		502.00000	436	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		1,195.00000	1,242	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		583.00000	520	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		976.00000	1,026	26.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.75	Call			554.00000	493	27.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,047.00000	1,099	27.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			598.00000	534	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			941.00000	990	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			598.00000	534	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			941.00000	990	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			629.00000	563	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			872.00000	919	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			681.00000	611	25.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			774.00000	817	25.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			646.00000	578	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			839.00000	884	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			380.00000	324	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,473.00000	1,530	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			437.00000	377	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,330.00000	1,382	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			380.00000	324	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,473.00000	1,530	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			469.00000	406	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,262.00000	1,311	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			353.00000	300	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,546.00000	1,606	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			408.00000	349	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,401.00000	1,455	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			758.00000	683	25.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			651.00000	688	25.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			527.00000	468	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,120.00000	1,174	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			422.00000	363	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,365.00000	1,419	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			328.00000	277	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,621.00000	1,683	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			252.00000	209	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,895.00000	1,965	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			207.00000	169	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,100.00000	2,175	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			262.00000	218	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,855.00000	1,924	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			305.00000	256	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,698.00000	1,762	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			294.00000	246	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,737.00000	1,802	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			316.00000	266	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,659.00000	1,722	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			283.00000	236	27.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.75	Put		1,776.00000	1,842	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		316.00000	266	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,659.00000	1,722	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		176.00000	143	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,269.00000	2,348	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		233.00000	192	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,976.00000	2,048	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		216.00000	177	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,059.00000	2,133	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		156.00000	125	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		2,399.00000	2,481	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		199.00000	162	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,142.00000	2,218	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		169.00000	137	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,312.00000	2,392	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		144.00000	114	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,486.00000	2,570	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		132.00000	104	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,575.00000	2,660	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		126.00000	100	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		2,619.00000	2,706	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		163.00000	131	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,355.00000	2,436	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		191.00000	156	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		2,184.00000	2,261	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		121.00000	95	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,664.00000	2,751	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		89.00000	69	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		2,982.00000	3,075	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		98.00000	76	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		2,890.00000	2,981	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		65.00000	49	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		3,308.00000	3,405	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		49.00000	36	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		3,592.00000	3,692	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		28.00000	20	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		4,171.00000	4,275	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		15.00000	10	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		4,758.00000	4,866	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		13.00000	9	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		4,906.00000	5,014	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		19.00000	13	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		4,562.00000	4,669	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		29.00000	21	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		4,122.00000	4,226	27.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.25	Call			32.00000	23	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,025.00000	4,129	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			20.00000	13	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,512.00000	4,619	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			82.00000	63	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,075.00000	3,168	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			184.00000	149	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,227.00000	2,305	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			272.00000	227	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,815.00000	1,883	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			453.00000	391	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,296.00000	1,347	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			394.00000	336	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,436.00000	1,492	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			366.00000	312	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,509.00000	1,567	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			341.00000	288	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,584.00000	1,644	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			540.00000	481	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,083.00000	1,136	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			394.00000	336	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,436.00000	1,492	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			437.00000	377	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,330.00000	1,382	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			328.00000	277	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,621.00000	1,683	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			272.00000	227	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,815.00000	1,883	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			252.00000	209	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,895.00000	1,965	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			305.00000	256	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,698.00000	1,762	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			199.00000	162	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,142.00000	2,218	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			252.00000	209	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,895.00000	1,965	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			216.00000	177	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,059.00000	2,133	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			243.00000	200	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,935.00000	2,006	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			224.00000	184	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,017.00000	2,090	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			169.00000	137	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,312.00000	2,392	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			233.00000	192	27.47	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.00	Put			1,976.00000	2,048	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			184.00000	149	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,227.00000	2,305	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			144.00000	114	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,486.00000	2,570	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			121.00000	95	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,664.00000	2,751	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			132.00000	104	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,575.00000	2,660	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			111.00000	87	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,754.00000	2,843	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			102.00000	79	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,845.00000	2,935	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			111.00000	87	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,754.00000	2,843	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			93.00000	72	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,936.00000	3,028	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			150.00000	120	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,443.00000	2,525	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			138.00000	109	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,531.00000	2,615	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			116.00000	91	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,709.00000	2,797	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			106.00000	83	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,799.00000	2,889	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			207.00000	169	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,100.00000	2,175	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			176.00000	143	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,269.00000	2,348	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			116.00000	91	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,709.00000	2,797	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			75.00000	57	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,168.00000	3,263	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			68.00000	52	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,261.00000	3,357	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			62.00000	47	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,355.00000	3,453	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			57.00000	42	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,450.00000	3,548	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			26.00000	19	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,219.00000	4,324	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			24.00000	17	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,317.00000	4,423	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			22.00000	15	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,415.00000	4,521	27.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.85	Call			18.00000	12	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,611.00000	4,718	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			16.00000	11	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,709.00000	4,817	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			14.00000	10	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,807.00000	4,916	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			47.00000	35	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,640.00000	3,740	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			43.00000	31	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,736.00000	3,837	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			39.00000	28	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,832.00000	3,934	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			35.00000	25	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,928.00000	4,031	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			43.00000	31	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,736.00000	3,837	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			35.00000	25	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,928.00000	4,031	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			26.00000	19	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,219.00000	4,324	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			22.00000	15	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,415.00000	4,521	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			25.00000	18	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,268.00000	4,373	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			23.00000	16	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,366.00000	4,472	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			21.00000	14	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,463.00000	4,570	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			17.00000	11	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,660.00000	4,767	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			14.00000	9	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,857.00000	4,965	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			12.00000	8	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,955.00000	5,064	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			18.00000	12	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,611.00000	4,718	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			14.00000	10	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,807.00000	4,916	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			12.00000	8	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,005.00000	5,114	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			11.00000	7	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,103.00000	5,213	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			10.00000	6	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,202.00000	5,312	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			9.00000	6	27.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.55	Put		5,301.00000	5,411	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		17.00000	11	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		4,660.00000	4,767	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		11.00000	7	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		5,054.00000	5,163	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		10.00000	7	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		5,153.00000	5,262	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		71.00000	54	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,214.00000	3,310	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		59.00000	44	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		3,402.00000	3,500	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		54.00000	40	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		3,497.00000	3,596	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		45.00000	33	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		3,688.00000	3,789	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		41.00000	30	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		3,784.00000	3,886	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		37.00000	27	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		3,880.00000	3,983	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		34.00000	24	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		3,977.00000	4,080	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		93.00000	72	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		2,936.00000	3,028	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		85.00000	66	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		3,028.00000	3,121	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		78.00000	60	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		3,121.00000	3,215	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		71.00000	54	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,214.00000	3,310	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		45.00000	33	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		3,688.00000	3,789	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		138.00000	109	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		2,531.00000	2,615	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		89.00000	69	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		2,982.00000	3,075	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		98.00000	76	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		2,890.00000	2,981	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		75.00000	57	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,168.00000	3,263	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		62.00000	47	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		3,355.00000	3,453	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		163.00000	131	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,355.00000	2,436	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		262.00000	218	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,855.00000	1,924	27.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.55	Call		613.00000	548	26.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		906.00000	954	26.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		840.00000	762	24.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		532.00000	568	24.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		797.00000	722	24.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		590.00000	628	24.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		944.00000	852	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		437.00000	458	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		886.00000	805	23.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		479.00000	511	23.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		797.00000	722	24.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		590.00000	628	24.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		974.00000	881	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		417.00000	437	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		915.00000	828	23.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		457.00000	484	23.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		862.00000	783	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		505.00000	539	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		818.00000	742	24.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		561.00000	598	24.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		862.00000	783	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		505.00000	539	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		663.00000	594	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		806.00000	850	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		758.00000	683	25.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		651.00000	688	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.35420	14.47990		25.86	71,771.00	5	3,451.00
£ / R On 14/09/2009 Currency Future	14.50	Call		1,058.00000	986	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,078.00000	1,132	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		1,076.00000	1,004	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,046.00000	1,099	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1,135.00000	1,060	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		955.00000	1,005	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		938.00000	872	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,308.00000	1,368	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		863.00000	797	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,483.00000	1,543	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		695.00000	633	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,815.00000	1,879	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		777.00000	711	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,648.00000	1,707	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		813.00000	745	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,583.00000	1,640	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		849.00000	779	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,519.00000	1,575	27.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Call			938.00000	872	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,308.00000	1,368	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,022.00000	952	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,142.00000	1,197	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			970.00000	903	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,240.00000	1,299	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			863.00000	797	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,483.00000	1,543	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			892.00000	829	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,412.00000	1,475	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			922.00000	858	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,342.00000	1,403	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			877.00000	815	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,448.00000	1,511	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			907.00000	843	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,377.00000	1,439	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			954.00000	888	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,274.00000	1,333	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			922.00000	858	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,342.00000	1,403	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			795.00000	728	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,615.00000	1,673	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			831.00000	762	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,551.00000	1,608	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			987.00000	919	26.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,207.00000	1,265	26.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			777.00000	711	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,648.00000	1,707	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			695.00000	633	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,815.00000	1,879	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			743.00000	679	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,714.00000	1,775	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			679.00000	618	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,849.00000	1,914	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			664.00000	603	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,884.00000	1,949	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			727.00000	663	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,747.00000	1,809	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,095.00000	1,022	25.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,016.00000	1,068	25.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,115.00000	1,040	25.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			985.00000	1,036	25.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			634.00000	575	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,954.00000	2,021	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,004.00000	935	26.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.65	Put		1,174.00000	1,231	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		954.00000	888	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,274.00000	1,333	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		760.00000	695	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,680.00000	1,741	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		1,174.00000	1,099	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		894.00000	945	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1,135.00000	1,060	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		955.00000	1,005	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		1,259.00000	1,177	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		779.00000	823	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		1,212.00000	1,138	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		833.00000	884	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		1,286.00000	1,197	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		757.00000	793	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		1,232.00000	1,157	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		802.00000	853	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,193.00000	1,119	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		863.00000	915	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1,155.00000	1,079	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		925.00000	975	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,039.00000	969	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,109.00000	1,164	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		795.00000	728	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,615.00000	1,673	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		605.00000	548	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,025.00000	2,094	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		760.00000	695	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,680.00000	1,741	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		634.00000	575	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,954.00000	2,021	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		605.00000	548	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,025.00000	2,094	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		577.00000	522	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,097.00000	2,168	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		551.00000	497	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,171.00000	2,243	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		877.00000	815	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,448.00000	1,511	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		711.00000	648	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,781.00000	1,844	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		649.00000	589	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,919.00000	1,985	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		711.00000	648	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,781.00000	1,844	27.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.85	Call		619.00000	562	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,989.00000	2,057	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		591.00000	535	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,061.00000	2,131	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		564.00000	510	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,134.00000	2,205	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,095.00000	1,022	25.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,016.00000	1,068	25.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		501.00000	450	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,321.00000	2,396	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,193.00000	1,119	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		863.00000	915	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		1,004.00000	935	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,174.00000	1,231	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		849.00000	779	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,519.00000	1,575	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		1,314.00000	1,224	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		734.00000	769	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		1,212.00000	1,138	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		833.00000	884	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,022.00000	952	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,142.00000	1,197	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.37150	14.49650		26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,313.00000	1,253	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,317.00000	1,382	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		1,332.00000	1,271	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,286.00000	1,350	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,389.00000	1,327	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,193.00000	1,256	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		1,176.00000	1,121	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,579.00000	1,649	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		1,192.00000	1,136	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,545.00000	1,615	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,277.00000	1,218	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,381.00000	1,447	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		1,242.00000	1,184	26.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,446.00000	1,513	26.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		1,208.00000	1,152	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,512.00000	1,581	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		1,144.00000	1,091	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,648.00000	1,719	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		1,114.00000	1,061	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,718.00000	1,790	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		1,085.00000	1,025	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,788.00000	1,853	27.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.60	Call		943.00000	888	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,046.00000	2,117	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,459.00000	1,400	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,063.00000	1,129	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		1,423.00000	1,366	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,127.00000	1,195	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		1,351.00000	1,289	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,255.00000	1,318	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,563.00000	1,487	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		966.00000	1,016	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,510.00000	1,437	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,014.00000	1,065	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,459.00000	1,400	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,063.00000	1,129	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,277.00000	1,218	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,381.00000	1,447	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,484.00000	1,418	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,038.00000	1,097	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,441.00000	1,383	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,094.00000	1,162	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		1,406.00000	1,346	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,160.00000	1,225	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		1,370.00000	1,308	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,224.00000	1,286	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		1,295.00000	1,235	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,349.00000	1,414	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		1,259.00000	1,201	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,413.00000	1,480	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		1,225.00000	1,168	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,478.00000	1,547	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		1,099.00000	1,043	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,753.00000	1,821	27.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.25500	13.19770		24.76	12,738,055.00	961	14,053.00
€ / R On 12/06/2009 Currency Future	13.20	Call		639.00000	657	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		641.00000	602	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		658.00000	677	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		611.00000	572	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		658.00000	677	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		611.00000	572	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		699.00000	718	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		551.00000	513	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		534.00000	548	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		836.00000	793	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		485.00000	502	26.19	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.65	Put			938.00000	897	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			467.00000	483	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			969.00000	928	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			566.00000	582	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			769.00000	727	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			584.00000	600	25.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			736.00000	695	25.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			699.00000	718	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			551.00000	513	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			788.00000	812	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			440.00000	407	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			719.00000	740	23.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			522.00000	485	23.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			679.00000	697	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			581.00000	542	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			620.00000	637	24.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			672.00000	632	24.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			764.00000	787	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			466.00000	432	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			812.00000	842	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			414.00000	387	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			550.00000	565	25.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			802.00000	760	25.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			485.00000	502	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			938.00000	897	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			467.00000	483	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			969.00000	928	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			432.00000	447	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,034.00000	992	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			399.00000	413	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,101.00000	1,058	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			504.00000	517	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			906.00000	862	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			601.00000	618	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			704.00000	663	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			741.00000	763	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			493.00000	458	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			519.00000	532	25.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			871.00000	827	25.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			383.00000	397	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,135.00000	1,092	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			368.00000	381	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,170.00000	1,126	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			339.00000	351	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,241.00000	1,196	26.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.65	Call			210.00000	218	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,662.00000	1,613	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			201.00000	208	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,703.00000	1,653	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			274.00000	284	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,426.00000	1,379	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			325.00000	337	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,277.00000	1,232	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			415.00000	430	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,067.00000	1,025	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			504.00000	517	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			906.00000	862	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			519.00000	532	25.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			871.00000	827	25.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			601.00000	618	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			704.00000	663	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			432.00000	447	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,034.00000	992	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			566.00000	582	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			769.00000	727	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			339.00000	351	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,241.00000	1,196	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			240.00000	249	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,543.00000	1,494	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			167.00000	173	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,869.00000	1,818	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			125.00000	129	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,127.00000	2,074	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			286.00000	296	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,388.00000	1,341	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			311.00000	323	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,314.00000	1,268	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			764.00000	787	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			466.00000	432	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			842.00000	872	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			394.00000	367	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,137.00000	1,174	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			239.00000	219	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,101.00000	1,138	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			254.00000	233	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,172.00000	1,211	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			225.00000	206	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,101.00000	1,138	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			254.00000	233	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			966.00000	1,000	23.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.55	Put		319.00000	295	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		999.00000	1,033	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		301.00000	278	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		903.00000	935	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		355.00000	330	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,322.00000	1,363	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		174.00000	158	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		1,032.00000	1,068	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		285.00000	263	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		1,209.00000	1,248	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		211.00000	193	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,284.00000	1,324	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		186.00000	169	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,246.00000	1,286	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		198.00000	181	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,604.00000	1,650	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		106.00000	95	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,521.00000	1,566	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		123.00000	111	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,440.00000	1,483	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		142.00000	128	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,361.00000	1,403	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		163.00000	148	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,067.00000	1,102	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		269.00000	247	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		1,562.00000	1,608	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		115.00000	103	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,480.00000	1,524	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		132.00000	119	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,400.00000	1,443	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		152.00000	138	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		966.00000	1,000	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		319.00000	295	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,284.00000	1,324	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		186.00000	169	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		934.00000	967	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		336.00000	312	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		872.00000	903	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		374.00000	348	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,322.00000	1,363	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		174.00000	158	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,246.00000	1,286	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		198.00000	181	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		1,646.00000	1,693	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		99.00000	88	23.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.85	Call			1,480.00000	1,524	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			132.00000	119	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			903.00000	935	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			355.00000	330	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			788.00000	812	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			440.00000	407	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			934.00000	967	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			336.00000	312	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,137.00000	1,174	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			239.00000	219	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,067.00000	1,102	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			269.00000	247	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			812.00000	842	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			414.00000	387	23.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			449.00000	465	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,001.00000	960	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			399.00000	413	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,101.00000	1,058	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			299.00000	309	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,351.00000	1,304	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			251.00000	260	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,503.00000	1,455	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			230.00000	238	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,582.00000	1,533	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			192.00000	198	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,744.00000	1,693	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			175.00000	181	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,827.00000	1,776	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			159.00000	165	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,911.00000	1,860	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			145.00000	150	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,997.00000	1,945	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			262.00000	272	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,465.00000	1,417	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			220.00000	228	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,622.00000	1,573	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			286.00000	296	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,388.00000	1,341	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			262.00000	272	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,465.00000	1,417	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			220.00000	228	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,622.00000	1,573	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			183.00000	190	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,785.00000	1,735	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			152.00000	157	26.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.00	Put			1,954.00000	1,902	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			138.00000	143	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,040.00000	1,988	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			113.00000	117	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,216.00000	2,162	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			103.00000	106	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,305.00000	2,251	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			93.00000	96	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,395.00000	2,341	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			84.00000	86	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,486.00000	2,431	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			183.00000	190	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,785.00000	1,735	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			167.00000	173	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,869.00000	1,818	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			113.00000	117	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,216.00000	2,162	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			353.00000	366	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,205.00000	1,161	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			679.00000	697	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			581.00000	542	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			353.00000	366	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,205.00000	1,161	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			325.00000	337	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,277.00000	1,232	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			311.00000	323	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,314.00000	1,268	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			584.00000	600	25.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			736.00000	695	25.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.44630		13.40130		25.63	0.00	0	217.00
€ / R On 14/09/2009 Currency Future	13.40	Call			951.00000	982	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			950.00000	935	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			970.00000	1,001	25.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			919.00000	905	25.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			970.00000	1,001	25.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			919.00000	905	25.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			1,010.00000	1,042	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			858.00000	846	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			932.00000	963	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			981.00000	966	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			846.00000	874	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,145.00000	1,127	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			794.00000	826	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,243.00000	1,229	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			775.00000	806	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.90	Put		1,274.00000	1,259	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		879.00000	908	25.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,078.00000	1,062	25.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		896.00000	926	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,045.00000	1,029	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		1,109.00000	1,148	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		708.00000	701	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		1,030.00000	1,061	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		829.00000	814	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,049.00000	1,080	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		798.00000	784	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		990.00000	1,021	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		888.00000	875	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		990.00000	1,021	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		888.00000	875	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		951.00000	982	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		950.00000	935	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,088.00000	1,121	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		737.00000	724	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		830.00000	857	26.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,178.00000	1,161	26.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		862.00000	891	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,111.00000	1,094	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		775.00000	806	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,274.00000	1,259	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		756.00000	786	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		1,304.00000	1,290	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		737.00000	767	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,336.00000	1,321	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		701.00000	730	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,399.00000	1,384	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		814.00000	841	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,213.00000	1,195	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		914.00000	944	25.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,013.00000	998	25.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,068.00000	1,100	24.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		767.00000	754	24.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		666.00000	694	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,464.00000	1,448	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		471.00000	495	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		1,920.00000	1,899	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		814.00000	841	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,213.00000	1,195	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		701.00000	730	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,399.00000	1,384	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Call		632.00000	660	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,531.00000	1,514	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		600.00000	627	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,599.00000	1,581	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		569.00000	596	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,668.00000	1,649	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		540.00000	565	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,738.00000	1,719	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		879.00000	908	25.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,078.00000	1,062	25.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		632.00000	660	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,531.00000	1,514	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		600.00000	627	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,599.00000	1,581	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,278.00000	1,319	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		577.00000	573	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		1,220.00000	1,260	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		619.00000	614	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,164.00000	1,203	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		662.00000	657	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		896.00000	926	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,045.00000	1,029	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		719.00000	748	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,367.00000	1,352	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		683.00000	712	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,432.00000	1,416	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		649.00000	677	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,497.00000	1,481	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,068.00000	1,100	24.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		767.00000	754	24.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,164.00000	1,203	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		662.00000	657	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		1,192.00000	1,231	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		640.00000	635	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		1,136.00000	1,175	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		685.00000	679	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		794.00000	826	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,243.00000	1,229	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,088.00000	1,121	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		737.00000	724	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.61240	13.57390		25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,205.00000	1,221	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,181.00000	1,159	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		1,223.00000	1,240	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,150.00000	1,128	25.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.55	Call			1,205.00000	1,221	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,181.00000	1,159	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			1,243.00000	1,260	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,119.00000	1,097	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			1,186.00000	1,202	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,212.00000	1,190	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			1,099.00000	1,114	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,376.00000	1,352	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			1,322.00000	1,338	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			998.00000	975	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			747.00000	762	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			2,024.00000	1,999	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			1,168.00000	1,184	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,244.00000	1,221	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			1,133.00000	1,148	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			1,309.00000	1,286	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			1,067.00000	1,081	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			1,443.00000	1,419	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			1,027.00000	1,045	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			1,503.00000	1,483	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			988.00000	1,006	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			1,564.00000	1,543	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			950.00000	967	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			1,626.00000	1,605	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			1,340.00000	1,356	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			966.00000	943	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			1,302.00000	1,320	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,028.00000	1,007	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			1,262.00000	1,279	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,088.00000	1,067	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			1,150.00000	1,166	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			1,276.00000	1,253	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			1,116.00000	1,131	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,342.00000	1,319	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			1,083.00000	1,097	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,409.00000	1,385	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			1,047.00000	1,065	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			1,473.00000	1,453	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			1,411.00000	1,435	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			887.00000	872	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,358.00000	1,382	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			934.00000	919	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			1,282.00000	1,299	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,058.00000	1,037	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			1,168.00000	1,184	25.72	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.65	Put			1,244.00000	1,221	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,358.00000	1,382	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			934.00000	919	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			1,282.00000	1,299	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,058.00000	1,037	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			1,099.00000	1,114	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,376.00000	1,352	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			1,384.00000	1,408	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			910.00000	896	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			1,302.00000	1,320	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,028.00000	1,007	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			1,116.00000	1,131	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,342.00000	1,319	26.00	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.76700		242.77600		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			296.35300		294.96500		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			302.49100		301.05300		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			292.33800		291.00500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.77800		125.62600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.39300		128.21900		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			130.80200		130.61900		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			298.14000		296.77850		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			304.32000		302.90400		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			310.03000		308.57300		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			337.59900		337.59900		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			346.14500		346.14500		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			332.94500		332.36500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.58900		7.70200		35.44	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.40800		8.46500		35.44	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.11300		8.11900		35.44	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.50000		8.56100		35.44	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.52300		8.54700		35.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J204 On 21/12/2018 jSwap			8.64700		8.65000		35.44	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.58800		8.58300		35.44	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.07300		8.30500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.82900		7.01900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.68200		6.80000		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.33300		7.43900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.33600		7.42500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.10100		8.17500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.14500		8.20700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.41000		8.41300		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.41600		8.41100		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.63600		10.63500		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.22500		10.22000		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.95900		9.94500		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.09000		10.07500		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			286.54600		285.07200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			292.48100		290.95500		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			297.96800		296.40100		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.17800		6.30100		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,757.00000	3,918	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.35800		5.51500		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,382.00000	4,548	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			4.00000	3	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,630.00000	4,797	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			3.00000	2	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,289.00000	1,288	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			68.00000	67	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.74600		7.83600		12.50	0.00	0	10,191.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,091.00000	1,231	12.40	0.00	0	386.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 07/05/2009 Bond Future	7.25	Put			4,535.00000	4,154	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			274.00000	318	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,303.00000	7,827	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,962.00000	7,402	13.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			461.00000	380	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.67600		7.77100		12.50	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,281.00000	9,694	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,348.00000	1,228	13.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.71900		7.82200		12.45	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,278.00000	4,530	12.40	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,023.00000	5,720	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.76000		7.87000		12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			5,791.00000	6,073	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,410.00000	6,125	12.40	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.21000		8.28000		25.59	7,262.04	58	12,905.00
R186 On 07/05/2009 Bond Future	8.00	Call			3,421.00000	3,695	25.44	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,433.00000	5,965	25.44	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			1,107.00000	1,216	25.08	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			12,759.00000	12,126	25.08	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			9,209.00000	9,733	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,950.00000	1,732	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			229.00000	255	24.78	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			21,434.00000	20,718	24.78	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.18300		8.25500		27.61	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			12,566.00000	13,055	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,098.00000	4,827	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			4,987.00000	5,253	27.17	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,329.00000	12,834	27.17	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.20600		8.28100		26.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			14,539.00000	15,028	27.61	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,397.00000	7,103	27.61	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			7,099.00000	7,408	26.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,642.00000	15,168	26.54	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.22700		8.30500		28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			12,891.00000	13,316	28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,458.00000	13,077	28.95	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,015.00000	1,008	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			549.00000	542	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.72700		7.83700		11.94	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,451.00000	6,907	12.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 07/05/2009 Bond Future	9.25	Put			217.00000	167	12.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.64200		7.75900		12.42	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,370.00000	7,779	12.77	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,013.00000	903	12.77	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.65900		7.78500		11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,455.00000	3,705	11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,677.00000	4,389	11.73	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.67100		7.80500		12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,214.00000	4,476	12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,467.00000	5,180	12.14	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.19500		8.26400		17.41	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,297.00000	5,589	17.90	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,044.00000	924	17.90	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.15000		8.22200		17.74	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			8,018.00000	8,307	18.23	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,243.00000	2,111	18.23	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.18500		8.26200		17.78	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			3,847.00000	4,017	17.63	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,305.00000	8,035	17.63	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.21900		8.30100		18.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,739.00000	6,968	18.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,301.00000	7,074	18.09	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.20100		8.27000		18.98	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,654.00000	4,936	19.36	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,612.00000	1,447	19.36	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,502.00000	1,629	18.90	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			4,942.00000	4,621	18.90	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			5,730.00000	6,047	19.51	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,152.00000	1,021	19.51	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.16300		8.23600		20.20	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,683.00000	9,003	20.77	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,484.00000	2,338	20.77	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.19400		8.27000		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,230.00000	4,414	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,194.00000	8,902	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.22200		8.30300		20.71	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			7,450.00000	7,702	20.78	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,082.00000	7,837	20.78	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.64700		7.75700		10.47	30,551.68	300	2,417.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,877.00000	5,247	10.77	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			242.00000	189	10.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 06/08/2009 Bond Future			7.54600		7.66400		10.73	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,621.00000	1,778	10.65	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,102.00000	3,824	10.65	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,379.00000	6,729	11.04	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			745.00000	660	11.04	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.55600		7.68400		10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,949.00000	3,164	10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,596.00000	3,362	10.03	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.55900		7.69800		10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,525.00000	3,752	10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,186.00000	3,949	10.22	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.22500		8.29500		20.94	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,772.00000	6,100	21.44	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,230.00000	1,091	21.44	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.19300		8.26500		22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,856.00000	9,180	23.04	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,659.00000	2,508	23.04	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.22000		8.29600		21.67	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,337.00000	4,528	21.41	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,677.00000	9,374	21.41	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.24600		8.32500		23.04	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,850.00000	8,067	22.92	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,328.00000	8,041	22.92	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.25400		8.32800		23.01	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			4,688.00000	5,003	23.47	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,853.00000	1,658	23.47	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.23500		8.31300		23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,905.00000	9,265	24.37	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,828.00000	2,656	24.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.27600		8.35500		23.93	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,028.00000	5,251	23.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,200.00000	8,893	23.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.36900		8.44400		24.54	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			8,584.00000	8,847	24.84	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,218.00000	7,987	24.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.00500		8.04400		33.34	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,222.00000	9,489	34.40	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,157.00000	1,064	34.40	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.97900		8.01900		32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			6,667.00000	6,843	32.75	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put			6,842.00000	6,648	32.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/08/2009 Bond Future	8.75	Call			10,274.00000	10,507	33.57	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			3,963.00000	3,827	33.57	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.99200		8.03400		35.44	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			6,059.00000	6,206	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,800.00000	13,560	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			17,215.00000	17,501	37.42	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3,654.00000	3,553	37.42	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			5,205.00000	5,336	34.74	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,663.00000	15,407	34.74	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.00400		8.04700		36.71	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			9,142.00000	9,321	36.27	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,400.00000	14,184	36.27	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			20,101.00000	20,391	39.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,016.00000	4,911	39.06	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			294.34900		293.00400		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			300.44500		299.05200		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			306.08100		304.64800		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.62900		6.68550		24.19	0.00	0	8,895.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			312.00000	288	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			327.00000	359	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			331.00000	305	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			295.00000	326	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			331.00000	305	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			295.00000	326	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			372.00000	344	23.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			236.00000	265	23.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			278.00000	257	25.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			393.00000	428	25.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			278.00000	257	25.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			393.00000	428	25.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			249.00000	230	26.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			463.00000	501	26.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			263.00000	243	26.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			428.00000	464	26.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			394.00000	364	23.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			209.00000	235	23.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			351.00000	324	24.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			265.00000	295	24.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			295.00000	272	25.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			359.00000	393	25.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			312.00000	288	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			327.00000	359	24.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.95	Call			236.00000	218	27.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			500.00000	539	27.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			236.00000	218	27.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			500.00000	539	27.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			249.00000	230	26.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			463.00000	501	26.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			263.00000	243	26.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			428.00000	464	26.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			212.00000	191	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			576.00000	612	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			223.00000	206	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			538.00000	577	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			201.00000	177	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			616.00000	648	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			187.00000	163	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			651.00000	684	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			212.00000	191	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			576.00000	612	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			187.00000	163	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			651.00000	684	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			62.00000	52	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,177.00000	1,223	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			52.00000	42	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,266.00000	1,313	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			89.00000	75	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,004.00000	1,046	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			125.00000	107	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			840.00000	878	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			160.00000	138	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			724.00000	759	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			173.00000	150	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			687.00000	721	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			372.00000	344	23.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			236.00000	265	23.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			420.00000	387	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			184.00000	208	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			446.00000	412	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			161.00000	183	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			446.00000	412	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			161.00000	183	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			507.00000	468	21.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			122.00000	139	21.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			173.00000	150	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			687.00000	721	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			147.00000	127	27.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.30	Put		762.00000	798	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		125.00000	107	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		840.00000	878	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		106.00000	90	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		920.00000	961	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		136.00000	117	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		800.00000	838	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		115.00000	98	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		880.00000	919	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		579.00000	533	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		94.00000	104	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		738.00000	688	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		52.00000	59	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		657.00000	608	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		71.00000	79	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		579.00000	533	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		94.00000	104	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		507.00000	468	21.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		122.00000	139	21.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		697.00000	647	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		61.00000	68	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		617.00000	570	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		82.00000	91	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		543.00000	500	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		107.00000	121	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		476.00000	439	22.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		141.00000	160	22.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		617.00000	570	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		82.00000	91	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		97.00000	82	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		962.00000	1,003	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		82.00000	68	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,046.00000	1,089	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		147.00000	127	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		762.00000	798	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		75.00000	62	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,089.00000	1,133	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		75.00000	62	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,089.00000	1,133	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		62.00000	52	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,177.00000	1,223	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		52.00000	42	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,266.00000	1,313	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		43.00000	35	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,357.00000	1,406	27.47	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	8.10	Call		35.00000	28	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,450.00000	1,499	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		29.00000	23	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,543.00000	1,594	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		24.00000	19	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,638.00000	1,690	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		29.00000	23	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,543.00000	1,594	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		97.00000	82	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		962.00000	1,003	27.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		420.00000	387	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		184.00000	208	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.69610	6.75590		24.85	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		473.00000	446	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		467.00000	500	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		491.00000	464	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		435.00000	468	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		511.00000	483	24.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		405.00000	436	24.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		421.00000	398	25.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		566.00000	602	25.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		391.00000	370	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		636.00000	674	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		421.00000	398	25.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		566.00000	602	25.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		438.00000	413	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		532.00000	567	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		530.00000	502	24.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		374.00000	406	24.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		491.00000	464	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		435.00000	468	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		455.00000	429	25.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		499.00000	533	25.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		511.00000	483	24.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		405.00000	436	24.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		406.00000	384	26.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		600.00000	637	26.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		378.00000	357	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		672.00000	711	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		406.00000	384	26.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		600.00000	637	26.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		378.00000	357	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		672.00000	711	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		352.00000	328	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		746.00000	781	27.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.10	Call			364.00000	344	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			708.00000	748	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			364.00000	344	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			708.00000	748	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			571.00000	540	23.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			315.00000	344	23.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			335.00000	311	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			779.00000	815	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			303.00000	281	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			847.00000	885	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			593.00000	561	23.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			287.00000	315	23.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			549.00000	521	23.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			343.00000	375	23.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			352.00000	328	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			746.00000	781	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			318.00000	296	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			812.00000	850	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			644.00000	608	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			238.00000	262	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			593.00000	561	23.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			287.00000	315	23.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			455.00000	429	25.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			499.00000	533	25.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			303.00000	281	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			847.00000	885	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			273.00000	253	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			917.00000	957	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			335.00000	311	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			779.00000	815	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			273.00000	253	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			917.00000	957	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			246.00000	227	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			990.00000	1,031	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			288.00000	267	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			882.00000	921	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			259.00000	240	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			953.00000	994	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			233.00000	216	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,027.00000	1,069	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			675.00000	634	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			219.00000	238	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			618.00000	584	22.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			262.00000	288	22.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			708.00000	665	22.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.25	Put		202.00000	219	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		549.00000	521	23.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		343.00000	375	23.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		618.00000	584	22.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		262.00000	288	22.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.74860	6.81350		25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		594.00000	565	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		581.00000	616	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		613.00000	582	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		549.00000	584	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		594.00000	565	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		581.00000	616	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		632.00000	601	24.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		519.00000	552	24.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		559.00000	531	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		646.00000	683	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		650.00000	620	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		487.00000	521	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		708.00000	676	23.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		395.00000	427	23.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		669.00000	638	24.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		456.00000	489	24.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		527.00000	501	26.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		713.00000	752	26.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		497.00000	473	26.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		784.00000	824	26.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		470.00000	442	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		856.00000	893	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		435.00000	408	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		921.00000	960	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		753.00000	717	23.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		339.00000	369	23.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		559.00000	531	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		646.00000	683	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		813.00000	769	22.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		299.00000	320	22.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		753.00000	717	23.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		339.00000	369	23.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		782.00000	740	22.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		319.00000	341	22.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		730.00000	696	23.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		366.00000	397	23.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		688.00000	657	24.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		425.00000	459	24.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		576.00000	548	25.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.85	Put		613.00000	649	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		543.00000	516	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		679.00000	717	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		512.00000	487	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		748.00000	788	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		483.00000	459	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		820.00000	861	26.87	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>256,953,252.52</b>	<b>24,732</b>	<b>374,334.00</b>
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<b>Grand Total:</b>							<b>256,953,252.52</b>	<b>24,732</b>	<b>374,334.00</b>
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