



Daily MTM Report

Daily summary for 26/03/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR3 On 23/04/2009 Bond			15.80800	15.90000			0.00	0	0.00
R153 On 31/08/2010 Bond			6.75000	6.63500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.13000	7.97000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.69500	8.53000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.16000	8.00000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.60000	8.44500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.61500	8.46000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.10500	7.94000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.65500	8.49000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.71400	8.54300			0.00	0	0.00
R209 On 31/03/2036 Bond			8.49500	8.32000			0.00	0	0.00

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

Derivatives

\$ / R On 12/06/2009 Currency Future			9.56940		9.57520		24.99	70,478,631.00	7,365	156,809.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			455.00000	430	25.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			480.00000	461	25.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			475.00000	450	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			449.00000	431	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			436.00000	411	25.42	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			511.00000	492	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			369.00000	345	26.35	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			644.00000	625	26.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			455.00000	430	25.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			480.00000	461	25.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			385.00000	360	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			610.00000	591	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			401.00000	376	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			576.00000	557	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			302.00000	278	27.52	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			827.00000	808	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			291.00000	266	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			865.00000	847	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			181.00000	159	30.80	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,405.00000	1,390	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			302.00000	278	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			827.00000	808	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			279.00000	255	27.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			904.00000	886	27.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			279.00000	255	27.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			904.00000	886	27.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			223.00000	200	29.39	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,148.00000	1,131	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			249.00000	226	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,024.00000	1,006	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			215.00000	192	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,190.00000	1,173	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			47.00000	38	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,472.00000	2,468	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			17.00000	12	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,242.00000	3,243	31.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.70	Call			193.00000	171	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,318.00000	1,302	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			200.00000	178	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,275.00000	1,259	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			208.00000	185	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,232.00000	1,216	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			259.00000	235	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			984.00000	966	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			314.00000	290	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			789.00000	770	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			240.00000	217	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,065.00000	1,047	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			231.00000	208	29.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,106.00000	1,089	29.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			269.00000	245	28.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			944.00000	925	28.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			341.00000	316	26.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			715.00000	696	26.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			327.00000	302	27.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			752.00000	733	27.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			259.00000	235	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			984.00000	966	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			249.00000	226	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,024.00000	1,006	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			240.00000	217	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,065.00000	1,047	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			200.00000	178	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,275.00000	1,259	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			418.00000	393	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			543.00000	524	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			314.00000	290	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			789.00000	770	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			208.00000	185	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,232.00000	1,216	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			215.00000	192	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,190.00000	1,173	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			166.00000	145	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,490.00000	1,475	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			141.00000	122	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,616.00000	1,603	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			127.00000	109	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,701.00000	1,689	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			175.00000	153	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,449.00000	1,434	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			181.00000	159	30.80	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	10.80	Put		1,405.00000	1,390	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		157.00000	137	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,532.00000	1,517	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		101.00000	86	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,876.00000	1,866	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		72.00000	59	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		2,147.00000	2,140	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		68.00000	55	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,193.00000	2,186	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		57.00000	46	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,331.00000	2,326	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		120.00000	102	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,745.00000	1,733	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		175.00000	153	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,449.00000	1,434	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		495.00000	471	24.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		419.00000	401	24.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		355.00000	330	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		679.00000	660	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		385.00000	360	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		610.00000	591	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		537.00000	515	24.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		362.00000	346	24.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		796.00000	779	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		171.00000	160	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		796.00000	779	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		171.00000	160	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		906.00000	891	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		131.00000	121	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		945.00000	929	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		120.00000	110	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		984.00000	969	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		109.00000	99	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,064.00000	1,050	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		89.00000	81	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,024.00000	1,009	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		99.00000	90	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,190.00000	1,177	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		65.00000	58	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,024.00000	1,009	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		99.00000	90	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call		869.00000	853	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put		144.00000	133	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call		1,366.00000	1,355	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put		41.00000	36	23.12	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 12/06/2009 Currency Future	8.35	Call			1,277.00000	1,265	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			52.00000	46	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,106.00000	1,092	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			81.00000	73	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			731.00000	712	23.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			205.00000	193	23.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			669.00000	649	23.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			244.00000	230	23.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,321.00000	1,310	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			46.00000	41	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,233.00000	1,221	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			58.00000	52	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,148.00000	1,134	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			72.00000	65	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			832.00000	815	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			157.00000	146	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			763.00000	745	23.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			188.00000	176	23.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			699.00000	680	23.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			224.00000	211	23.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,550.00000	1,540	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			25.00000	21	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,457.00000	1,447	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			32.00000	28	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,106.00000	1,092	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			81.00000	73	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,190.00000	1,177	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			65.00000	58	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,412.00000	1,401	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			36.00000	31	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,233.00000	1,221	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			58.00000	52	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			832.00000	815	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			157.00000	146	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,064.00000	1,050	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			89.00000	81	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			984.00000	969	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			109.00000	99	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			906.00000	891	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			131.00000	121	23.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			699.00000	680	23.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			224.00000	211	23.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			640.00000	619	23.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			264.00000	250	23.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			585.00000	564	23.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.30	Put			310.00000	294	23.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			640.00000	619	23.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			264.00000	250	23.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			418.00000	393	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			543.00000	524	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			585.00000	564	23.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			310.00000	294	23.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			537.00000	515	24.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			362.00000	346	24.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			355.00000	330	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			679.00000	660	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			475.00000	450	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			449.00000	431	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			291.00000	266	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			865.00000	847	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			187.00000	165	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,362.00000	1,346	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			127.00000	109	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,701.00000	1,689	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			113.00000	96	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,788.00000	1,777	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			149.00000	129	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,574.00000	1,560	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			134.00000	115	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,658.00000	1,646	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			166.00000	145	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,490.00000	1,475	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			134.00000	115	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,658.00000	1,646	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			107.00000	91	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,832.00000	1,821	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			96.00000	80	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,921.00000	1,911	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			85.00000	71	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,010.00000	2,002	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			76.00000	63	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,101.00000	2,093	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			90.00000	76	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,965.00000	1,956	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			81.00000	67	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,055.00000	2,047	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			64.00000	52	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,239.00000	2,233	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			50.00000	40	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,425.00000	2,421	31.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.05	Call		44.00000	35	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,519.00000	2,516	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call		39.00000	31	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,614.00000	2,611	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		35.00000	27	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		2,709.00000	2,707	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		60.00000	49	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		2,285.00000	2,279	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		53.00000	43	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		2,378.00000	2,373	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		42.00000	33	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,567.00000	2,563	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		81.00000	67	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		2,055.00000	2,047	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		44.00000	35	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,519.00000	2,516	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		107.00000	91	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,832.00000	1,821	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		96.00000	80	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,921.00000	1,911	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		141.00000	122	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,616.00000	1,603	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		101.00000	86	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,876.00000	1,866	31.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		341.00000	316	26.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		715.00000	696	26.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		436.00000	411	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		511.00000	492	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		369.00000	345	26.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		644.00000	625	26.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		561.00000	539	24.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		335.00000	319	24.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		515.00000	493	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		390.00000	373	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		515.00000	493	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		390.00000	373	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		0.00000	590	23.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		0.00000	271	23.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		0.00000	539	24.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		0.00000	319	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.70600	9.70970		25.57	19,412,000.00	2,000	2,153.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		709.00000	681	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		700.00000	675	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		690.00000	662	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		731.00000	706	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 14/09/2009 Currency Future	9.90	Call			637.00000	609	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			828.00000	803	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			637.00000	609	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			828.00000	803	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			519.00000	492	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,060.00000	1,036	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			502.00000	474	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,092.00000	1,068	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			485.00000	458	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,125.00000	1,102	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			485.00000	458	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,125.00000	1,102	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			437.00000	410	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,227.00000	1,204	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			379.00000	354	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,369.00000	1,348	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			316.00000	292	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,556.00000	1,536	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			59.00000	49	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,349.00000	3,343	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			340.00000	315	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,480.00000	1,459	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			353.00000	328	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,443.00000	1,422	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			366.00000	340	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,406.00000	1,384	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			453.00000	426	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,193.00000	1,170	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			537.00000	509	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,028.00000	1,003	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			407.00000	381	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,298.00000	1,275	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			393.00000	367	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,333.00000	1,311	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			469.00000	441	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,159.00000	1,135	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			574.00000	546	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			965.00000	940	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			621.00000	593	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			861.00000	837	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			556.00000	528	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			996.00000	972	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			422.00000	396	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,262.00000	1,240	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			407.00000	381	26.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,298.00000	1,275	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		340.00000	315	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,480.00000	1,459	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		422.00000	396	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,262.00000	1,240	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		502.00000	474	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,092.00000	1,068	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		537.00000	509	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,028.00000	1,003	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		654.00000	626	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		795.00000	770	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		605.00000	577	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		895.00000	871	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		242.00000	221	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		1,833.00000	1,815	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		672.00000	644	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		762.00000	738	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		749.00000	722	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		640.00000	616	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		709.00000	681	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		700.00000	675	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		672.00000	644	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		762.00000	738	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		469.00000	441	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,159.00000	1,135	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		768.00000	742	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		609.00000	586	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		729.00000	701	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		669.00000	645	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		589.00000	561	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		930.00000	905	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		788.00000	763	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		579.00000	557	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		574.00000	546	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		965.00000	940	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		328.00000	303	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,518.00000	1,497	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		304.00000	281	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,595.00000	1,575	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		556.00000	528	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		996.00000	972	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		293.00000	270	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,633.00000	1,614	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		272.00000	249	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,712.00000	1,693	26.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Call		353.00000	328	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,443.00000	1,422	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		293.00000	270	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,633.00000	1,614	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		252.00000	230	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,792.00000	1,774	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		328.00000	303	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,518.00000	1,497	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		282.00000	259	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,673.00000	1,653	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		589.00000	561	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		930.00000	905	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		282.00000	259	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,673.00000	1,653	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		262.00000	239	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,752.00000	1,733	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		393.00000	367	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,333.00000	1,311	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		272.00000	249	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,712.00000	1,693	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		233.00000	212	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,873.00000	1,856	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		729.00000	701	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		669.00000	645	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		877.00000	853	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		467.00000	447	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		952.00000	930	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		392.00000	374	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		809.00000	784	24.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		549.00000	528	24.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		768.00000	742	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		609.00000	586	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		978.00000	957	23.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		369.00000	351	23.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		830.00000	805	24.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		520.00000	499	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.82690	9.82800		26.32	98,269.00	10	550.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		894.00000	868	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		916.00000	891	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		913.00000	886	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		885.00000	859	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		894.00000	868	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		916.00000	891	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		825.00000	797	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,047.00000	1,020	26.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.30	Call		372.00000	344	32.13	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,844.00000	2,817	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		876.00000	849	26.57	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		948.00000	922	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		841.00000	814	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,013.00000	987	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		733.00000	704	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,255.00000	1,227	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		705.00000	676	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,327.00000	1,300	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		692.00000	663	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,364.00000	1,336	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		666.00000	637	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,438.00000	1,410	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		619.00000	590	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,591.00000	1,563	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		566.00000	537	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,788.00000	1,760	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		576.00000	547	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,748.00000	1,720	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		597.00000	568	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,669.00000	1,641	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		747.00000	719	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,219.00000	1,192	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		719.00000	690	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,291.00000	1,263	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		654.00000	625	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,476.00000	1,448	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		630.00000	601	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,552.00000	1,524	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		619.00000	590	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,591.00000	1,563	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,160.00000	1,142	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		532.00000	515	24.54	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		777.00000	749	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,149.00000	1,122	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		808.00000	781	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,080.00000	1,054	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		679.00000	650	28.16	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,401.00000	1,373	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		642.00000	613	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,514.00000	1,486	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		808.00000	781	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,080.00000	1,054	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		300.00000	274	33.49	0.00	0	9,530.00

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	13.00	Put		3,472.00000	3,447	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		546.00000	518	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		1,868.00000	1,841	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		556.00000	527	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,828.00000	1,801	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		518.00000	490	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,990.00000	1,963	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		537.00000	509	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,909.00000	1,882	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		372.00000	344	32.13	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,844.00000	2,817	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		467.00000	438	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,239.00000	2,211	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		483.00000	455	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,155.00000	2,128	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		408.00000	381	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,580.00000	2,554	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		360.00000	333	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,932.00000	2,906	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		319.00000	292	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,291.00000	3,265	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		274.00000	249	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,646.00000	3,622	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		422.00000	394	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,494.00000	2,467	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		329.00000	302	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,201.00000	3,175	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		286.00000	261	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,558.00000	3,534	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		1,583.00000	1,574	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		255.00000	247	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,213.00000	1,196	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		485.00000	469	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		949.00000	924	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		821.00000	797	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		396.00000	368	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,668.00000	2,641	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		261.00000	237	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		3,733.00000	3,711	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		1,656.00000	1,648	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		228.00000	221	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		1,268.00000	1,252	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		440.00000	425	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		987.00000	963	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		759.00000	736	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			777.00000	749	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,149.00000	1,122	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			500.00000	472	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,072.00000	2,045	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			340.00000	313	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,112.00000	3,086	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,385.00000	1,372	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			357.00000	345	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,069.00000	1,048	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			641.00000	621	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			436.00000	408	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,408.00000	2,381	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			228.00000	206	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,000.00000	3,979	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,325.00000	1,311	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			397.00000	384	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,027.00000	1,004	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			699.00000	677	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			350.00000	323	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,022.00000	2,996	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			286.00000	261	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,558.00000	3,534	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			218.00000	196	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,090.00000	4,069	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,447.00000	1,436	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			319.00000	309	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,113.00000	1,094	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			585.00000	567	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			451.00000	423	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,323.00000	2,296	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			309.00000	283	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,381.00000	3,356	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			239.00000	216	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,911.00000	3,889	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,512.00000	1,502	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			284.00000	275	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			383.00000	356	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,755.00000	2,729	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			319.00000	292	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,291.00000	3,265	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			250.00000	226	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,822.00000	3,799	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,416.00000	1,404	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			338.00000	327	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,091.00000	1,070	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.35	Put		613.00000	593	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		859.00000	832	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		981.00000	955	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		443.00000	415	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		2,365.00000	2,338	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		366.00000	339	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		2,888.00000	2,862	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		304.00000	278	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		3,426.00000	3,402	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		233.00000	211	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		3,955.00000	3,934	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,808.00000	1,802	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		180.00000	175	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,385.00000	1,372	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		357.00000	345	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		436.00000	408	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,408.00000	2,381	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		1,887.00000	1,881	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		159.00000	155	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		1,113.00000	1,094	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		585.00000	567	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,927.00000	1,922	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		149.00000	145	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,479.00000	1,469	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		301.00000	292	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		1,136.00000	1,117	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		558.00000	540	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		566.00000	537	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,788.00000	1,760	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		459.00000	430	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,281.00000	2,254	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		377.00000	350	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		2,799.00000	2,773	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		314.00000	288	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,336.00000	3,311	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		2,050.00000	2,046	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		122.00000	119	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,213.00000	1,196	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		485.00000	469	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		396.00000	368	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,668.00000	2,641	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		2,009.00000	2,004	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		131.00000	127	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		1,547.00000	1,538	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		269.00000	261	23.47	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 14/12/2009 Currency Future	9.15	Call		1,186.00000	1,169	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		508.00000	492	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		930.00000	905	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		852.00000	828	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		586.00000	557	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		1,708.00000	1,681	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		475.00000	446	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,197.00000	2,169	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		389.00000	362	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		2,711.00000	2,685	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		268.00000	243	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		3,690.00000	3,666	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,220.00000	2,217	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		92.00000	91	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		1,731.00000	1,724	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		203.00000	197	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		518.00000	490	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,990.00000	1,963	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		2,264.00000	2,261	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		86.00000	84	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		1,769.00000	1,763	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		191.00000	186	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,355.00000	1,341	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		377.00000	365	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		1,047.00000	1,026	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		669.00000	649	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		528.00000	499	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		1,950.00000	1,922	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		429.00000	401	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,451.00000	2,424	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		2,307.00000	2,305	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		79.00000	78	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		1,967.00000	1,963	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		139.00000	136	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,160.00000	1,142	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		532.00000	515	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,693.00000	1,686	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		215.00000	209	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		1,296.00000	1,281	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		418.00000	405	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		1,006.00000	983	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		728.00000	706	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		792.00000	765	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,114.00000	1,088	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		509.00000	481	30.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,031.00000	2,004	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			415.00000	387	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,537.00000	2,510	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			345.00000	318	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,067.00000	3,041	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			213.00000	191	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,135.00000	4,114	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,325.00000	1,311	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			397.00000	384	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			422.00000	394	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,494.00000	2,467	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			198.00000	178	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			4,270.00000	4,251	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			208.00000	187	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,180.00000	4,160	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,355.00000	1,341	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			377.00000	365	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			429.00000	401	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,451.00000	2,424	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			355.00000	328	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,977.00000	2,951	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			223.00000	201	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,045.00000	4,024	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			189.00000	169	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,361.00000	4,342	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,847.00000	1,841	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			169.00000	165	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,731.00000	1,724	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			203.00000	197	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,808.00000	1,802	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			180.00000	175	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,220.00000	2,217	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			92.00000	91	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,927.00000	1,922	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			149.00000	145	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			1,619.00000	1,611	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			241.00000	234	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			459.00000	430	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,281.00000	2,254	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			314.00000	288	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,336.00000	3,311	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			185.00000	165	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			4,407.00000	4,388	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			2,092.00000	2,088	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			114.00000	112	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Call		244.00000	221	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		3,866.00000	3,844	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		2,177.00000	2,174	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		99.00000	97	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		256.00000	232	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		3,778.00000	3,755	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		2,486.00000	2,484	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		58.00000	58	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		2,623.00000	2,622	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		45.00000	45	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,479.00000	1,469	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		301.00000	292	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		679.00000	650	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,401.00000	1,373	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		334.00000	307	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,156.00000	3,130	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		293.00000	268	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		3,515.00000	3,491	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		2,669.00000	2,668	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		41.00000	41	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		1,512.00000	1,502	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		284.00000	275	23.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.94640	9.94620		26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,061.00000	1,014	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,065.00000	1,017	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,061.00000	1,014	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,065.00000	1,017	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		991.00000	943	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,195.00000	1,147	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		522.00000	479	30.88	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,876.00000	2,832	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,099.00000	1,052	25.85	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,003.00000	955	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		991.00000	943	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,195.00000	1,147	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		882.00000	834	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,436.00000	1,388	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		868.00000	820	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,472.00000	1,423	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		897.00000	849	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,401.00000	1,352	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		854.00000	806	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,508.00000	1,460	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		814.00000	766	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,618.00000	1,570	27.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.00	Call			753.00000	705	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,806.00000	1,759	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			698.00000	651	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,001.00000	1,954	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			708.00000	661	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,962.00000	1,915	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			730.00000	683	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,884.00000	1,836	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			719.00000	672	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,923.00000	1,875	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			789.00000	741	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,692.00000	1,644	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			801.00000	753	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,655.00000	1,607	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			764.00000	717	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,768.00000	1,720	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			741.00000	694	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,845.00000	1,797	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			776.00000	729	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,730.00000	1,682	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			827.00000	779	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,581.00000	1,533	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			854.00000	806	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,508.00000	1,460	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			801.00000	753	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,655.00000	1,607	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			687.00000	641	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,041.00000	1,994	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			660.00000	613	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,154.00000	2,107	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			677.00000	631	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,081.00000	2,034	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			677.00000	631	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,081.00000	2,034	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			667.00000	621	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,121.00000	2,075	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			621.00000	576	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,325.00000	2,279	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			658.00000	611	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,162.00000	2,115	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			648.00000	602	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,202.00000	2,156	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			604.00000	559	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,408.00000	2,362	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			639.00000	593	29.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,243.00000	2,197	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			630.00000	584	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,284.00000	2,238	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,138.00000	1,091	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			942.00000	895	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,025.00000	978	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,129.00000	1,081	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			958.00000	910	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,262.00000	1,214	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			927.00000	879	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,331.00000	1,282	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			477.00000	435	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,081.00000	3,039	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,245.00000	1,201	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			799.00000	754	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			630.00000	584	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,284.00000	2,238	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			302.00000	268	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,056.00000	4,021	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,315.00000	1,273	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			718.00000	676	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			789.00000	741	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,692.00000	1,644	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			321.00000	286	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,925.00000	3,889	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,363.00000	1,323	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			667.00000	627	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			334.00000	298	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,838.00000	3,802	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,388.00000	1,349	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			642.00000	602	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			730.00000	683	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,884.00000	1,836	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			341.00000	304	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,794.00000	3,758	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,440.00000	1,402	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			594.00000	556	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			355.00000	318	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,708.00000	3,671	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			588.00000	543	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,492.00000	2,446	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			273.00000	241	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			4,277.00000	4,244	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,159.00000	1,112	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			912.00000	866	25.56	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	11.70	Call			613.00000	567	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,366.00000	2,321	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			596.00000	551	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,450.00000	2,404	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			279.00000	246	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			4,232.00000	4,199	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			588.00000	543	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,492.00000	2,446	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			572.00000	527	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,576.00000	2,531	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			557.00000	513	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,661.00000	2,616	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			252.00000	221	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,455.00000	4,424	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,118.00000	1,071	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			972.00000	925	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			687.00000	641	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,041.00000	1,994	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			596.00000	551	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,450.00000	2,404	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			580.00000	535	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,534.00000	2,489	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			267.00000	235	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,321.00000	4,289	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,201.00000	1,155	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			855.00000	809	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			290.00000	257	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,144.00000	4,110	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,291.00000	1,248	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			745.00000	702	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,339.00000	1,298	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			693.00000	651	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			327.00000	292	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,881.00000	3,845	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,607.00000	1,574	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			460.00000	428	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			369.00000	331	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,623.00000	3,585	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,521.00000	1,486	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			525.00000	489	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			840.00000	792	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,544.00000	1,496	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			741.00000	694	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,845.00000	1,797	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			719.00000	672	28.52	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	11.15	Put			1,923.00000	1,875	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			347.00000	311	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,751.00000	3,715	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			776.00000	729	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,730.00000	1,682	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			667.00000	621	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,121.00000	2,075	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			314.00000	280	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,968.00000	3,933	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,578.00000	1,544	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			481.00000	448	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			868.00000	820	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,472.00000	1,423	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			840.00000	792	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,544.00000	1,496	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			362.00000	324	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,665.00000	3,628	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,494.00000	1,457	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			547.00000	511	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			308.00000	274	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,012.00000	3,977	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			1,636.00000	1,604	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			440.00000	408	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			376.00000	338	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,580.00000	3,542	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,728.00000	1,699	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			382.00000	353	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			942.00000	894	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,296.00000	1,248	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			912.00000	864	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,365.00000	1,317	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			399.00000	360	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,453.00000	3,414	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			1,760.00000	1,731	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			363.00000	335	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			927.00000	879	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,331.00000	1,282	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			407.00000	368	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			3,411.00000	3,372	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,824.00000	1,798	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			328.00000	302	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			424.00000	384	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			3,328.00000	3,287	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			1,792.00000	1,765	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			345.00000	318	23.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.20	Call		975.00000	927	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,228.00000	1,180	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		942.00000	894	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,296.00000	1,248	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		416.00000	376	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		3,369.00000	3,330	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		2,068.00000	2,048	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		221.00000	201	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		1,080.00000	1,033	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,034.00000	986	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		1,043.00000	996	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,097.00000	1,049	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		1,008.00000	960	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,162.00000	1,114	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		486.00000	444	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,040.00000	2,998	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		2,031.00000	2,011	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		235.00000	214	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		2,142.00000	2,124	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		196.00000	177	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,118.00000	1,071	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		972.00000	925	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		506.00000	463	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		2,959.00000	2,916	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		2,180.00000	2,162	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		184.00000	166	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		1,179.00000	1,133	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		883.00000	837	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,025.00000	978	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,129.00000	1,081	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		516.00000	472	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		2,919.00000	2,876	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			10.03190	10.03000		25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		0.00000	1,136	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		0.00000	1,154	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		1,204.00000	1,154	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,174.00000	1,122	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		670.00000	624	29.76	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		2,790.00000	2,742	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,451.00000	1,407	24.88	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		821.00000	775	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		2,273.00000	2,253	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		243.00000	221	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		1,322.00000	1,273	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		992.00000	941	25.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.80	Call			1,281.00000	1,232	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,051.00000	1,000	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			1,242.00000	1,192	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,112.00000	1,060	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			1,168.00000	1,118	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,238.00000	1,186	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			1,133.00000	1,083	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,303.00000	1,251	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			1,100.00000	1,050	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,370.00000	1,318	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			632.00000	588	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,002.00000	2,956	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			0.00000	2,214	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			0.00000	232	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			0.00000	1,252	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			0.00000	971	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			0.00000	1,212	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			0.00000	1,030	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			0.00000	1,173	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			0.00000	1,091	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			0.00000	1,100	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			0.00000	1,218	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			0.00000	1,066	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			0.00000	1,284	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			0.00000	1,033	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			0.00000	1,352	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			0.00000	581	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			0.00000	2,999	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.88450		14.01500		23.51	14,856,415.00	1,070	11,027.00
£ / R On 12/06/2009 Currency Future	14.00	Call			614.00000	557	23.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			599.00000	672	23.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			594.00000	539	24.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			629.00000	704	24.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			654.00000	594	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			539.00000	610	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			557.00000	505	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			692.00000	771	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			539.00000	489	24.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			724.00000	805	24.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			522.00000	474	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			757.00000	840	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			506.00000	460	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			791.00000	875	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			575.00000	522	24.18	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	14.10	Put			660.00000	737	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			407.00000	367	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,042.00000	1,132	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			335.00000	296	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,220.00000	1,312	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			215.00000	188	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,600.00000	1,704	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			282.00000	248	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,367.00000	1,464	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			307.00000	271	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,292.00000	1,387	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			294.00000	259	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,329.00000	1,425	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			335.00000	296	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,220.00000	1,312	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			475.00000	432	25.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			860.00000	947	25.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			433.00000	394	25.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			968.00000	1,059	25.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			395.00000	352	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,080.00000	1,167	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			364.00000	323	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,149.00000	1,239	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			349.00000	309	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,184.00000	1,275	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			321.00000	284	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,256.00000	1,349	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			407.00000	367	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,042.00000	1,132	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			379.00000	337	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,114.00000	1,203	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			420.00000	382	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,005.00000	1,098	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			420.00000	382	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,005.00000	1,098	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			446.00000	406	25.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			931.00000	1,022	25.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			490.00000	445	25.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			825.00000	911	25.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			460.00000	419	25.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			895.00000	984	25.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			225.00000	197	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,560.00000	1,663	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			269.00000	237	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,404.00000	1,503	25.95	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	15.35	Call			225.00000	197	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,560.00000	1,663	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			294.00000	259	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,329.00000	1,425	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			205.00000	179	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,640.00000	1,745	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			246.00000	216	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,481.00000	1,582	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			557.00000	505	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			692.00000	771	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			349.00000	309	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,184.00000	1,275	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			258.00000	227	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,443.00000	1,542	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			187.00000	163	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,722.00000	1,828	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			133.00000	115	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,018.00000	2,131	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			103.00000	89	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,238.00000	2,354	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			140.00000	121	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,975.00000	2,087	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			170.00000	148	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,805.00000	1,913	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			162.00000	141	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,847.00000	1,956	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			178.00000	155	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,763.00000	1,871	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			154.00000	134	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,889.00000	1,999	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			178.00000	155	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,763.00000	1,871	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			84.00000	72	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,419.00000	2,537	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			121.00000	104	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,106.00000	2,219	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			109.00000	94	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,194.00000	2,309	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			72.00000	61	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,557.00000	2,677	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			98.00000	84	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,283.00000	2,400	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			80.00000	68	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,465.00000	2,584	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			64.00000	55	25.95	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	16.60	Put		2,649.00000	2,770	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		58.00000	49	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,743.00000	2,864	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		55.00000	46	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		2,790.00000	2,912	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		76.00000	64	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,511.00000	2,630	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		93.00000	80	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		2,328.00000	2,445	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		52.00000	44	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,837.00000	2,959	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		35.00000	29	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,170.00000	3,295	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		39.00000	33	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,074.00000	3,198	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		23.00000	19	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		3,508.00000	3,635	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		16.00000	13	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		3,801.00000	3,929	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		7.00000	6	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		4,392.00000	4,522	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		3.00000	3	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		4,988.00000	5,118	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		3.00000	2	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		5,138.00000	5,268	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		4.00000	4	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		4,789.00000	4,919	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		8.00000	7	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		4,343.00000	4,472	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call		9.00000	7	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put		4,244.00000	4,373	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call		5.00000	4	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put		4,740.00000	4,869	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call		31.00000	26	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put		3,266.00000	3,391	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		89.00000	76	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,374.00000	2,491	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		147.00000	127	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		1,932.00000	2,043	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		282.00000	248	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,367.00000	1,464	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		236.00000	207	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,521.00000	1,622	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		215.00000	188	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,600.00000	1,704	25.95	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	15.50	Call			196.00000	171	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,681.00000	1,786	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			364.00000	323	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,149.00000	1,239	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			236.00000	207	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,521.00000	1,622	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			269.00000	237	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,404.00000	1,503	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			187.00000	163	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,722.00000	1,828	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			147.00000	127	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,932.00000	2,043	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			133.00000	115	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,018.00000	2,131	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			170.00000	148	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,805.00000	1,913	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			98.00000	84	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,283.00000	2,400	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			133.00000	115	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,018.00000	2,131	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			109.00000	94	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,194.00000	2,309	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			127.00000	109	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,062.00000	2,175	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			115.00000	99	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,150.00000	2,264	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			80.00000	68	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,465.00000	2,584	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			121.00000	104	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,106.00000	2,219	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			89.00000	76	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,374.00000	2,491	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			64.00000	55	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,649.00000	2,770	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			52.00000	44	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,837.00000	2,959	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			58.00000	49	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,743.00000	2,864	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			46.00000	39	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,931.00000	3,054	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			41.00000	35	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,026.00000	3,150	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			46.00000	39	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,931.00000	3,054	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			37.00000	31	25.95	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	17.10	Put			3,122.00000	3,246	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			68.00000	58	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,603.00000	2,723	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			61.00000	52	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,696.00000	2,817	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			49.00000	41	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,884.00000	3,007	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			44.00000	37	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,979.00000	3,102	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			103.00000	89	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,238.00000	2,354	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			84.00000	72	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,419.00000	2,537	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			49.00000	41	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,884.00000	3,007	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			27.00000	23	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,362.00000	3,488	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			24.00000	20	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,459.00000	3,586	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			22.00000	18	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,557.00000	3,683	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			19.00000	16	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,654.00000	3,781	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			7.00000	6	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,442.00000	4,571	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			6.00000	5	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,541.00000	4,670	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			5.00000	4	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,640.00000	4,770	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			4.00000	3	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,839.00000	4,969	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			4.00000	3	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,939.00000	5,068	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			3.00000	3	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,038.00000	5,168	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			15.00000	12	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,850.00000	3,978	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			13.00000	11	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,948.00000	4,076	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			12.00000	10	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,047.00000	4,175	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			10.00000	8	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,145.00000	4,274	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			13.00000	11	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,948.00000	4,076	25.95	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	18.15	Call			10.00000	8	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,145.00000	4,274	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			7.00000	6	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,442.00000	4,571	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			5.00000	4	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,640.00000	4,770	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			7.00000	5	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,492.00000	4,621	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			6.00000	5	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,591.00000	4,720	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			5.00000	4	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,690.00000	4,820	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			4.00000	3	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,889.00000	5,019	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			3.00000	2	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,088.00000	5,218	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			3.00000	2	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,188.00000	5,318	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			4.00000	3	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,839.00000	4,969	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			3.00000	3	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,038.00000	5,168	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			2.00000	2	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,237.00000	5,367	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			2.00000	2	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,337.00000	5,467	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			2.00000	1	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,437.00000	5,567	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			2.00000	1	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,537.00000	5,667	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			4.00000	3	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,889.00000	5,019	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			2.00000	2	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,287.00000	5,417	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			2.00000	2	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,387.00000	5,517	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			26.00000	22	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,411.00000	3,537	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			20.00000	17	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,605.00000	3,732	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			18.00000	15	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,703.00000	3,830	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			14.00000	12	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,899.00000	4,027	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			12.00000	10	25.95	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	18.00	Put		3,997.00000	4,126	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		11.00000	9	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		4,096.00000	4,225	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		10.00000	8	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		4,195.00000	4,323	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		37.00000	31	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,122.00000	3,246	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		33.00000	27	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		3,218.00000	3,343	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		29.00000	24	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		3,314.00000	3,440	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		26.00000	22	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,411.00000	3,537	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		14.00000	12	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		3,899.00000	4,027	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		61.00000	52	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		2,696.00000	2,817	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		35.00000	29	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,170.00000	3,295	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		39.00000	33	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,074.00000	3,198	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		27.00000	23	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,362.00000	3,488	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		22.00000	18	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		3,557.00000	3,683	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		76.00000	64	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,511.00000	2,630	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		140.00000	121	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,975.00000	2,087	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		433.00000	394	25.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		968.00000	1,059	25.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		634.00000	575	23.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		569.00000	641	23.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		721.00000	656	23.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		456.00000	521	23.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		676.00000	614	23.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		511.00000	580	23.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		594.00000	539	24.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		629.00000	704	24.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		745.00000	678	22.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		430.00000	493	22.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		698.00000	635	23.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		483.00000	551	23.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		654.00000	594	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		539.00000	610	23.51	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	14.40	Call			475.00000	432	25.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			860.00000	947	25.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			857.00000	773	22.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			342.00000	388	22.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			796.00000	723	22.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			381.00000	439	22.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			698.00000	635	23.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			483.00000	551	23.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			770.00000	700	22.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			405.00000	465	22.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			676.00000	614	23.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			511.00000	580	23.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			490.00000	445	25.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			825.00000	911	25.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	460	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			0.00000	875	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.09110		14.22200		24.21	70,455.50	5	3,461.00
£ / R On 14/09/2009 Currency Future	14.20	Call			947.00000	892	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			925.00000	1,000	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			928.00000	874	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			956.00000	1,033	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			987.00000	929	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			865.00000	938	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			891.00000	839	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,019.00000	1,098	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			856.00000	806	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,084.00000	1,165	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			839.00000	791	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,117.00000	1,199	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			909.00000	856	24.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			987.00000	1,065	24.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			731.00000	686	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,359.00000	1,445	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			648.00000	603	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,526.00000	1,611	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			497.00000	461	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,875.00000	1,969	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			568.00000	528	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,696.00000	1,787	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			599.00000	557	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,627.00000	1,716	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			631.00000	587	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,559.00000	1,646	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			731.00000	686	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,359.00000	1,445	25.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.60	Call			806.00000	760	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,184.00000	1,269	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			760.00000	717	25.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,288.00000	1,376	25.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			648.00000	603	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,526.00000	1,611	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			682.00000	635	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,460.00000	1,544	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			717.00000	668	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,395.00000	1,477	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			665.00000	619	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,493.00000	1,577	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			699.00000	652	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,427.00000	1,510	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			746.00000	704	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,324.00000	1,412	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			717.00000	668	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,395.00000	1,477	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			584.00000	542	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,662.00000	1,751	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			615.00000	572	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,593.00000	1,681	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			775.00000	731	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,253.00000	1,340	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			568.00000	528	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,696.00000	1,787	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			497.00000	461	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,875.00000	1,969	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			539.00000	500	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,767.00000	1,859	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			484.00000	448	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,912.00000	2,007	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			471.00000	436	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,949.00000	2,045	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			525.00000	487	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,803.00000	1,895	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			873.00000	822	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,051.00000	1,131	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			445.00000	412	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,023.00000	2,121	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			790.00000	745	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,218.00000	1,304	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			746.00000	704	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,324.00000	1,412	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			553.00000	514	25.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.40	Put		1,731.00000	1,823	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		909.00000	856	24.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		987.00000	1,065	24.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		1,027.00000	968	23.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		805.00000	877	23.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		987.00000	929	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		865.00000	938	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		1,047.00000	989	23.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		775.00000	847	23.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		1,007.00000	948	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		835.00000	907	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		967.00000	910	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		895.00000	969	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		822.00000	775	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,150.00000	1,234	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		584.00000	542	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,662.00000	1,751	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		421.00000	390	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,099.00000	2,198	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		553.00000	514	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,731.00000	1,823	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		445.00000	412	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,023.00000	2,121	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		421.00000	390	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,099.00000	2,198	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		398.00000	368	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,176.00000	2,277	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		377.00000	347	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,255.00000	2,356	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		665.00000	619	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,493.00000	1,577	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		511.00000	473	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,839.00000	1,932	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		458.00000	424	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,986.00000	2,083	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		511.00000	473	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,839.00000	1,932	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		433.00000	401	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,061.00000	2,160	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		410.00000	379	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,138.00000	2,238	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		387.00000	358	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,215.00000	2,317	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		873.00000	822	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,051.00000	1,131	24.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.30	Call		336.00000	309	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,414.00000	2,518	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		967.00000	910	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		895.00000	969	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		790.00000	745	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,218.00000	1,304	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		631.00000	587	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,559.00000	1,646	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		1,067.00000	1,009	23.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		745.00000	818	23.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		806.00000	760	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,184.00000	1,269	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		1,138.00000	1,071	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		666.00000	730	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		1,089.00000	1,029	23.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		717.00000	788	23.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		1,007.00000	948	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		835.00000	907	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		822.00000	775	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,150.00000	1,234	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		0.00000	1,050	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		0.00000	759	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	1,009	23.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		0.00000	818	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.27780	14.40710		25.54	0.00	0	5.00
£ / R On 14/12/2009 Currency Future	14.40	Call		1,248.00000	1,189	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,241.00000	1,312	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		1,229.00000	1,171	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,272.00000	1,344	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,287.00000	1,226	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,180.00000	1,248	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		1,267.00000	1,208	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,210.00000	1,280	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,211.00000	1,154	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,304.00000	1,376	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		1,074.00000	1,025	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,567.00000	1,647	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		1,090.00000	1,040	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,533.00000	1,612	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,175.00000	1,120	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,367.00000	1,442	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		1,140.00000	1,087	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,433.00000	1,509	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		1,107.00000	1,055	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,500.00000	1,577	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.00	Call		1,043.00000	991	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,636.00000	1,713	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		1,014.00000	955	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,706.00000	1,777	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		977.00000	919	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,770.00000	1,841	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		840.00000	788	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,033.00000	2,110	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,369.00000	1,304	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,062.00000	1,127	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		1,328.00000	1,265	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,120.00000	1,187	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,459.00000	1,387	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		952.00000	1,009	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,407.00000	1,346	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,000.00000	1,068	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,369.00000	1,304	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,062.00000	1,127	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,175.00000	1,120	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,367.00000	1,442	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,388.00000	1,325	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,031.00000	1,097	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,348.00000	1,284	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,091.00000	1,157	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		1,307.00000	1,245	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,150.00000	1,217	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		1,192.00000	1,136	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,335.00000	1,409	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		1,157.00000	1,103	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,400.00000	1,475	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		1,123.00000	1,071	26.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,466.00000	1,543	26.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		995.00000	937	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,738.00000	1,809	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.97150	12.97960		22.64	101,177,700.00	7,800	16,185.00
€ / R On 12/06/2009 Currency Future	13.00	Call		548.00000	532	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		569.00000	560	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		568.00000	552	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		538.00000	530	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		446.00000	429	23.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		766.00000	758	23.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		431.00000	415	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		802.00000	793	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		461.00000	445	23.72	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 12/06/2009 Currency Future	13.25	Put			732.00000	723	23.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			477.00000	461	23.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			698.00000	689	23.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			494.00000	477	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			664.00000	656	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			494.00000	477	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			664.00000	656	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			529.00000	513	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			600.00000	591	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			377.00000	361	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			898.00000	889	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			328.00000	313	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			999.00000	991	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			313.00000	298	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,033.00000	1,026	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			413.00000	396	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			833.00000	825	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			431.00000	415	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			802.00000	793	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			529.00000	513	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			600.00000	591	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			608.00000	593	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			478.00000	472	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			511.00000	495	23.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			632.00000	623	23.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			587.00000	572	22.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			508.00000	501	22.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			629.00000	615	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			449.00000	443	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			395.00000	378	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			865.00000	857	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			328.00000	313	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			999.00000	991	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			313.00000	298	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,033.00000	1,026	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			284.00000	270	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,105.00000	1,098	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			258.00000	244	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,178.00000	1,172	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			344.00000	328	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			964.00000	957	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			446.00000	429	23.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			766.00000	758	23.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			360.00000	344	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			931.00000	923	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.95	Call			245.00000	232	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,216.00000	1,210	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			233.00000	220	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,254.00000	1,248	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			211.00000	198	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,331.00000	1,326	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			116.00000	107	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,787.00000	1,785	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			110.00000	101	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,830.00000	1,829	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			162.00000	151	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,532.00000	1,529	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			200.00000	188	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,370.00000	1,366	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			271.00000	256	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,141.00000	1,135	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			344.00000	328	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			964.00000	957	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			360.00000	344	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			931.00000	923	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			284.00000	270	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,105.00000	1,098	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			413.00000	396	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			833.00000	825	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			211.00000	198	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,331.00000	1,326	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			137.00000	127	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,658.00000	1,656	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			87.00000	79	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,007.00000	2,008	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			61.00000	54	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,281.00000	2,283	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			171.00000	159	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,491.00000	1,488	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			190.00000	178	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,410.00000	1,406	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			587.00000	572	22.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			508.00000	501	22.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			651.00000	637	21.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			422.00000	416	21.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			915.00000	902	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			236.00000	231	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			881.00000	868	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			252.00000	247	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			950.00000	937	21.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.25	Put		220.00000	216	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		881.00000	868	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		252.00000	247	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		753.00000	740	21.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		323.00000	318	21.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		784.00000	771	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		304.00000	299	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		700.00000	686	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		370.00000	365	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,096.00000	1,083	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		166.00000	162	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		816.00000	802	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		286.00000	281	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		985.00000	973	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		206.00000	201	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,058.00000	1,046	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		179.00000	174	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,022.00000	1,009	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		192.00000	187	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,375.00000	1,364	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		96.00000	92	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,292.00000	1,281	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		113.00000	109	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,212.00000	1,200	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		132.00000	128	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,134.00000	1,121	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		154.00000	150	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		848.00000	835	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		268.00000	263	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		1,334.00000	1,322	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		104.00000	100	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,252.00000	1,240	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		122.00000	118	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,173.00000	1,160	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		143.00000	139	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		753.00000	740	21.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		323.00000	318	21.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,058.00000	1,046	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		179.00000	174	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		726.00000	712	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		346.00000	341	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		675.00000	661	21.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		396.00000	390	21.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,096.00000	1,083	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		166.00000	162	21.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.15	Call			1,022.00000	1,009	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			192.00000	187	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,417.00000	1,406	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			88.00000	84	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,252.00000	1,240	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			122.00000	118	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			700.00000	686	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			370.00000	365	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			608.00000	593	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			478.00000	472	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			726.00000	712	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			346.00000	341	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			915.00000	902	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			236.00000	231	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			848.00000	835	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			268.00000	263	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			629.00000	615	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			449.00000	443	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			298.00000	284	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,069.00000	1,062	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			258.00000	244	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,178.00000	1,172	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			180.00000	168	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,451.00000	1,447	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			145.00000	135	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,616.00000	1,613	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			130.00000	120	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,700.00000	1,699	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			104.00000	95	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,874.00000	1,873	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			92.00000	84	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,963.00000	1,963	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			82.00000	74	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,052.00000	2,053	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			73.00000	66	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,143.00000	2,144	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			153.00000	142	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,574.00000	1,571	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			123.00000	113	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,743.00000	1,742	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			171.00000	159	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,491.00000	1,488	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			153.00000	142	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,574.00000	1,571	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			123.00000	113	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.60	Put		1,743.00000	1,742	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		98.00000	89	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,918.00000	1,918	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		77.00000	70	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		2,098.00000	2,099	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		69.00000	62	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		2,189.00000	2,190	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		54.00000	48	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,374.00000	2,376	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		47.00000	42	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,468.00000	2,470	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		42.00000	37	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,562.00000	2,565	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		37.00000	32	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,657.00000	2,661	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		98.00000	89	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,918.00000	1,918	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		87.00000	79	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,007.00000	2,008	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		54.00000	48	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,374.00000	2,376	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		222.00000	209	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,292.00000	1,287	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		511.00000	495	23.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		632.00000	623	23.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		222.00000	209	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,292.00000	1,287	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		200.00000	188	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,370.00000	1,366	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		190.00000	178	24.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,410.00000	1,406	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.16240	13.16870		23.39	0.00	0	217.00
€ / R On 14/09/2009 Currency Future	13.15	Call		869.00000	848	23.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		850.00000	836	23.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		869.00000	848	23.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		850.00000	836	23.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		850.00000	829	23.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		881.00000	867	23.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		747.00000	725	24.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,078.00000	1,063	24.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		732.00000	710	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,113.00000	1,097	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		763.00000	741	24.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,044.00000	1,029	24.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		780.00000	758	23.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.40	Put		1,011.00000	996	23.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		796.00000	775	23.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		978.00000	963	23.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		796.00000	775	23.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		978.00000	963	23.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		832.00000	810	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		913.00000	898	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		673.00000	652	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,205.00000	1,189	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		619.00000	598	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,300.00000	1,285	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		601.00000	580	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,333.00000	1,318	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		712.00000	690	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,143.00000	1,128	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		927.00000	908	23.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		758.00000	746	23.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		814.00000	792	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		945.00000	930	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		814.00000	792	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		945.00000	930	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		780.00000	758	23.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,011.00000	996	23.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		908.00000	888	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		790.00000	776	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		655.00000	633	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,236.00000	1,221	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		692.00000	671	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,174.00000	1,158	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		601.00000	580	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,333.00000	1,318	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		584.00000	563	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		1,366.00000	1,351	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		568.00000	547	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,399.00000	1,385	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		536.00000	515	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,467.00000	1,453	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		637.00000	615	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,268.00000	1,253	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		888.00000	868	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		820.00000	805	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		505.00000	485	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,536.00000	1,523	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		339.00000	322	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		2,020.00000	2,009	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.80	Call			637.00000	615	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,268.00000	1,253	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			536.00000	515	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,467.00000	1,453	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			476.00000	456	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,607.00000	1,594	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			448.00000	429	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,679.00000	1,666	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			422.00000	403	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,753.00000	1,740	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			396.00000	378	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,828.00000	1,815	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			712.00000	690	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,143.00000	1,128	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			476.00000	456	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,607.00000	1,594	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			448.00000	429	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,679.00000	1,666	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,058.00000	1,042	22.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			589.00000	579	22.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,008.00000	992	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			639.00000	629	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			966.00000	949	22.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			698.00000	687	22.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			732.00000	710	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,113.00000	1,097	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			552.00000	531	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,433.00000	1,419	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			520.00000	500	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,502.00000	1,488	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			490.00000	470	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,572.00000	1,558	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			888.00000	868	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			820.00000	805	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			966.00000	949	22.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			698.00000	687	22.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			987.00000	970	22.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			668.00000	658	22.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			946.00000	929	22.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			728.00000	717	22.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			619.00000	598	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,300.00000	1,285	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			908.00000	888	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			790.00000	776	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			692.00000	671	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.65	Put		1,174.00000	1,158	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		1,030.00000	1,014	22.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		611.00000	601	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.33290	13.33660		23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,090.00000	1,042	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,104.00000	1,059	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,109.00000	1,061	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,072.00000	1,028	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,090.00000	1,042	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,104.00000	1,059	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		986.00000	937	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,300.00000	1,254	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		971.00000	921	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,334.00000	1,288	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		1,003.00000	954	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,266.00000	1,221	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,020.00000	970	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,233.00000	1,188	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		1,037.00000	988	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,200.00000	1,155	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,020.00000	970	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,233.00000	1,188	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		1,054.00000	1,005	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,167.00000	1,122	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		915.00000	866	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,429.00000	1,383	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		1,128.00000	1,080	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,041.00000	997	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		588.00000	543	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,101.00000	2,060	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		955.00000	905	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,368.00000	1,322	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		877.00000	828	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,491.00000	1,445	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		840.00000	791	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,554.00000	1,508	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		805.00000	756	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		1,618.00000	1,573	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		770.00000	722	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		1,684.00000	1,639	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		1,148.00000	1,100	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,011.00000	967	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,109.00000	1,061	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,072.00000	1,028	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		1,072.00000	1,023	23.38	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	13.40	Put			1,135.00000	1,091	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			935.00000	885	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,398.00000	1,352	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			896.00000	847	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,460.00000	1,414	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			859.00000	809	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			1,522.00000	1,477	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			1,205.00000	1,162	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			919.00000	879	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,167.00000	1,120	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			981.00000	938	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			986.00000	937	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,300.00000	1,254	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,167.00000	1,120	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			981.00000	938	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			915.00000	866	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,429.00000	1,383	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			1,186.00000	1,141	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			950.00000	908	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			935.00000	885	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,398.00000	1,352	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			1,072.00000	1,023	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,135.00000	1,091	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			896.00000	847	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,460.00000	1,414	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			822.00000	773	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			1,586.00000	1,541	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			840.00000	791	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			1,554.00000	1,508	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			1,243.00000	1,201	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			856.00000	818	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			1,269.00000	1,227	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			832.00000	794	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			1,224.00000	1,181	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			887.00000	848	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			1,186.00000	1,141	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			950.00000	908	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			1,003.00000	954	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,266.00000	1,221	23.77	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.30200		242.66300		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			288.91800		291.74100		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			294.72600		297.60000		0.00	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 05/11/2009 Index Future		286.06300	288.71500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future		123.94600	124.54300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		126.43800	127.04500		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		128.66900	129.28400		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi		290.97850	293.72000		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi		296.82850	299.61900		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi		302.06450	304.90000		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		342.30400	342.30400		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future		350.98400	350.98400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		359.66400	341.22000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.75400	7.63100		35.44	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.52200	8.44400		35.44	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.19100	8.11800		35.44	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.58400	8.50300		35.44	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.62200	8.54000		35.44	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.71500	8.62600		35.44	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.65400	8.56100		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		8.04100	7.99700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		7.00600	6.85100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.97200	6.78900		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.52800	7.39700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.56000	7.42100		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		8.23400	8.13800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.28000	8.18500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote		8.49900	8.40400		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN10 On 06/08/2009 jNote			8.51000		8.41400		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.57400		10.57400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.84900		9.84800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.32500		9.31900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.67200		9.65800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			278.08200		281.21100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			283.67200		286.85900		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			288.67600		291.91400		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.53800		6.41200		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,612.00000	3,448	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			5.98100		5.82500		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,054.00000	3,890	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	8	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,302.00000	4,138	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	5	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			1,285.00000	1,285	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			64.00000	64	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.10800		7.94300		12.50	0.00	0	10,191.00
R157 On 07/05/2009 Bond Future	7.25	Call			764.00000	544	12.40	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,825.00000	5,548	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			151.00000	93	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,797.00000	9,682	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,317.00000	5,510	13.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			432.00000	568	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.09800		7.92400		12.50	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,526.00000	7,788	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,445.00000	1,667	13.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.19300		8.01000		12.45	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,741.00000	3,327	12.40	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,490.00000	7,043	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.29900		8.10400		12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			5,128.00000	4,663	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,944.00000	7,465	12.40	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.70300		8.52100		25.59	0.00	0	12,905.00
R186 On 07/05/2009 Bond Future	9.00	Call			7,077.00000	5,821	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,324.00000	2,909	26.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 07/05/2009 Bond Future	8.00	Call			2,130.00000	1,554	25.44	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,648.00000	8,912	25.44	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			531.00000	341	25.08	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			14,689.00000	16,340	25.08	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			76.00000	41	24.78	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			23,786.00000	25,593	24.78	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.70900		8.52100		27.61	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			10,555.00000	9,378	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,836.00000	6,546	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			3,803.00000	3,201	27.17	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,894.00000	16,178	27.17	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.76400		8.57100		26.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			12,505.00000	11,351	27.61	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			8,322.00000	9,078	27.61	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			5,759.00000	5,059	26.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,262.00000	18,471	26.54	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.82200		8.62200		28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			11,045.00000	10,060	28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			14,806.00000	15,772	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			955.00000	947	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			489.00000	481	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.13200		7.96700		11.94	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,846.00000	5,170	12.28	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			206.00000	277	12.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.11000		7.93600		12.42	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,688.00000	6,102	12.77	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,113.00000	1,287	12.77	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.18900		8.00500		11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,966.00000	2,637	11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,119.00000	5,560	11.73	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.27600		8.08000		12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,641.00000	3,296	12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,007.00000	6,447	12.14	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.58600		8.43300		17.41	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,384.00000	3,743	17.90	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,129.00000	1,379	17.90	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.58600		8.42700		17.74	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,074.00000	6,453	18.23	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,486.00000	2,773	18.23	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.66500		8.49900		17.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 05/11/2009 Bond Future	7.50	Call			3,236.00000	2,897	17.63	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,030.00000	9,614	17.63	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.75100		8.57800		18.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,887.00000	5,433	18.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,969.00000	8,450	18.09	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.59900		8.44600		18.98	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			3,697.00000	3,086	19.36	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,784.00000	2,143	19.36	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			970.00000	723	18.90	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			5,539.00000	6,261	18.90	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			4,706.00000	4,013	19.51	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,258.00000	1,534	19.51	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.60200		8.44400		20.20	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			7,639.00000	6,968	20.77	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,755.00000	3,067	20.77	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.67300		8.50800		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,554.00000	3,184	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,990.00000	10,624	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.74700		8.57600		20.71	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,514.00000	6,015	20.78	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,798.00000	9,314	20.78	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.07800		7.90300		10.47	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,319.00000	3,742	10.77	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			243.00000	330	10.77	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.05100		7.86400		10.73	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,299.00000	1,084	10.65	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,512.00000	4,977	10.65	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,739.00000	5,208	11.04	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			838.00000	986	11.04	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.13600		7.93600		10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,487.00000	2,188	10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,013.00000	4,405	10.03	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.23000		8.01600		10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			2,985.00000	2,677	10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,696.00000	5,087	10.22	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.65200		8.47900		20.94	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			4,687.00000	3,903	21.44	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,360.00000	1,698	21.44	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.65800		8.47900		22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			7,757.00000	6,985	23.04	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,955.00000	3,328	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 05/11/2009 Bond Future			8.72200	8.53700		21.67	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		3,632.00000	3,208	21.41	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,514.00000	11,252	21.41	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.79000	8.59800		23.04	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		6,824.00000	6,238	22.92	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		9,017.00000	9,612	22.92	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.70400	8.53100		23.01	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		3,580.00000	2,895	23.47	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		2,124.00000	2,592	23.47	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.72200	8.54400		23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		7,704.00000	6,926	24.37	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		3,179.00000	3,572	24.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.78200	8.60200		23.93	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		4,225.00000	3,760	23.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		10,030.00000	10,730	23.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.87400	8.69300		24.54	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		7,614.00000	7,015	24.84	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		8,860.00000	9,409	24.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.49200	8.31000		33.34	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		7,104.00000	5,926	34.40	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		1,426.00000	1,814	34.40	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.49100	8.30500		32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call		5,180.00000	4,433	32.75	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put		7,924.00000	8,778	32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		8,401.00000	7,397	33.57	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		4,660.00000	5,257	33.57	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.52900	8.33900		35.44	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		4,820.00000	4,218	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		15,284.00000	16,305	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		15,017.00000	13,814	37.42	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		4,179.00000	4,598	37.42	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		4,087.00000	3,553	34.74	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		17,268.00000	18,356	34.74	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.56800	8.37300		36.71	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		7,631.00000	6,888	36.27	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		15,782.00000	16,690	36.27	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		17,805.00000	16,587	39.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		5,613.00000	6,046	39.06	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			287.25100	289.96100		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			293.02600	295.78500		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			298.19500	300.99800		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future			6.67830	6.68000		23.27	0.00	0	8,904.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		281.00000	281	23.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		301.00000	302	23.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		300.00000	300	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		270.00000	272	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		262.00000	262	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		332.00000	334	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		300.00000	300	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		270.00000	272	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		344.00000	343	22.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		214.00000	215	22.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		245.00000	245	24.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		365.00000	367	24.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		245.00000	245	24.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		365.00000	367	24.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		215.00000	215	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		435.00000	437	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		230.00000	230	24.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		400.00000	401	24.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		369.00000	368	22.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		189.00000	190	22.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		321.00000	321	22.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		241.00000	243	22.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		281.00000	281	23.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		301.00000	302	23.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		202.00000	202	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		472.00000	474	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		202.00000	202	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		472.00000	474	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		215.00000	215	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		435.00000	437	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		230.00000	230	24.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		400.00000	401	24.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		178.00000	179	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		548.00000	550	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		190.00000	190	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		510.00000	512	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		168.00000	164	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		588.00000	586	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		154.00000	150	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		624.00000	622	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		178.00000	179	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		548.00000	550	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		154.00000	150	26.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.15	Put		624.00000	622	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		43.00000	42	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,163.00000	1,163	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		35.00000	33	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,255.00000	1,255	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		66.00000	63	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		986.00000	985	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		97.00000	94	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		817.00000	816	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		129.00000	125	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		699.00000	697	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		141.00000	137	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		661.00000	659	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		344.00000	343	22.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		214.00000	215	22.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		396.00000	394	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		166.00000	166	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		425.00000	424	21.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		145.00000	145	21.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		425.00000	424	21.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		145.00000	145	21.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		490.00000	488	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		110.00000	110	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		141.00000	137	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		661.00000	659	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		117.00000	114	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		737.00000	736	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		97.00000	94	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		817.00000	816	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		80.00000	78	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		900.00000	899	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		107.00000	104	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		777.00000	776	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		89.00000	86	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		859.00000	857	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		563.00000	560	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		83.00000	82	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		725.00000	722	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		45.00000	44	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		642.00000	639	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		62.00000	61	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		563.00000	560	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		83.00000	82	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		490.00000	488	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		110.00000	110	21.37	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	6.05	Call		683.00000	680	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		53.00000	52	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		602.00000	599	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		72.00000	71	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		526.00000	523	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		96.00000	95	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		457.00000	455	21.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		127.00000	126	21.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		602.00000	599	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		72.00000	71	21.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		73.00000	70	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		943.00000	942	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		59.00000	57	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,029.00000	1,029	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		117.00000	114	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		737.00000	736	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		54.00000	51	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,074.00000	1,073	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		54.00000	51	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,074.00000	1,073	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		43.00000	42	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,163.00000	1,163	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		35.00000	33	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,255.00000	1,255	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		28.00000	27	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,348.00000	1,348	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		22.00000	21	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,442.00000	1,443	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		18.00000	17	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,538.00000	1,538	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		14.00000	13	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,634.00000	1,635	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		18.00000	17	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,538.00000	1,538	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		73.00000	70	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		943.00000	942	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		396.00000	394	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		166.00000	166	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.74300	6.74330		24.01	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		438.00000	440	24.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		445.00000	447	24.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		457.00000	459	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		414.00000	416	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		419.00000	421	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		476.00000	478	24.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.80	Call		419.00000	421	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		476.00000	478	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		457.00000	459	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		414.00000	416	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		477.00000	479	23.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		384.00000	386	23.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		385.00000	387	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		542.00000	544	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		355.00000	357	25.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		612.00000	614	25.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		385.00000	387	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		542.00000	544	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		402.00000	404	24.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		509.00000	511	24.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		497.00000	499	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		353.00000	356	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		477.00000	479	23.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		384.00000	386	23.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		370.00000	372	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		576.00000	579	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		341.00000	343	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		648.00000	650	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		370.00000	372	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		576.00000	579	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		341.00000	343	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		648.00000	650	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		315.00000	317	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		721.00000	724	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		327.00000	329	25.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		684.00000	686	25.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		327.00000	329	25.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		684.00000	686	25.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		541.00000	543	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		297.00000	300	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		298.00000	300	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		755.00000	757	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		267.00000	269	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		824.00000	826	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		565.00000	567	22.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		272.00000	274	22.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		518.00000	520	22.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		324.00000	327	22.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		315.00000	317	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		721.00000	724	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		282.00000	284	26.00	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	7.25	Put		789.00000	791	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		619.00000	620	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		225.00000	227	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		565.00000	567	22.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		272.00000	274	22.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		267.00000	269	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		824.00000	826	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		239.00000	241	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		896.00000	898	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		298.00000	300	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		755.00000	757	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		239.00000	241	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		896.00000	898	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		213.00000	215	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		970.00000	972	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		253.00000	255	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		860.00000	862	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		226.00000	228	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		932.00000	935	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		201.00000	203	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,008.00000	1,010	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		650.00000	651	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		207.00000	208	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		591.00000	593	22.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		248.00000	250	22.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		683.00000	684	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		190.00000	191	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		518.00000	520	22.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		324.00000	327	22.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		591.00000	593	22.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		248.00000	250	22.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.79600	6.79320		24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		551.00000	555	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		558.00000	559	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		570.00000	574	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		527.00000	528	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		533.00000	537	24.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		590.00000	591	24.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		551.00000	555	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		558.00000	559	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		590.00000	594	23.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		497.00000	498	23.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		516.00000	519	24.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		622.00000	623	24.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		609.00000	613	23.62	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	6.65	Put		465.00000	467	23.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		670.00000	675	22.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		377.00000	379	22.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		628.00000	633	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		435.00000	437	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		483.00000	486	24.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		690.00000	690	24.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		453.00000	456	25.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		760.00000	760	25.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		425.00000	429	25.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		832.00000	833	25.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		391.00000	395	25.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		898.00000	899	25.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		717.00000	721	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		324.00000	325	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		516.00000	519	24.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		622.00000	623	24.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		778.00000	782	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		284.00000	286	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		717.00000	721	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		324.00000	325	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		747.00000	751	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		304.00000	305	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		693.00000	697	22.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		350.00000	351	22.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		649.00000	653	23.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		405.00000	407	23.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		499.00000	502	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		656.00000	656	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		468.00000	471	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		724.00000	725	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		439.00000	442	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		796.00000	796	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		693.00000	697	22.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		350.00000	351	22.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		609.00000	613	23.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		465.00000	467	23.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		499.00000	502	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		656.00000	656	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		439.00000	442	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		796.00000	796	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		408.00000	411	25.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		865.00000	865	25.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
Total for Derivatives:								206,093,470.50	18,250	427,775.00

Grand Total: 206,093,470.50 18,250 427,775.00