



Daily MTM Report

Daily summary for 27/03/2009

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			15.80400	15.80800			0.00	0	0.00
R153 On 31/08/2010 Bond			6.88000	6.75000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.18000	8.13000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.68000	8.69500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.21000	8.16000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.57500	8.60000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.62500	8.61500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.16500	8.10500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.67000	8.65500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.72300	8.71400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.44500	8.49500			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			9.73260	9.56940		25.55	91,710,289.80	9,423	158,124.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		217.00000	257	28.46	51,400,000.00	200	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,047.00000	924	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		450.00000	533	24.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		431.00000	350	24.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		430.00000	510	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		461.00000	378	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		411.00000	489	25.13	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		492.00000	406	25.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		345.00000	409	25.97	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		625.00000	527	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		430.00000	510	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		461.00000	378	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		360.00000	428	25.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		591.00000	495	25.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		376.00000	447	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		557.00000	464	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		278.00000	330	27.10	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		808.00000	697	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		266.00000	316	27.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		847.00000	734	27.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		159.00000	187	30.29	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,390.00000	1,255	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		278.00000	330	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		808.00000	697	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		255.00000	303	27.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		886.00000	771	27.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		255.00000	303	27.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		886.00000	771	27.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		200.00000	237	28.92	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		1,131.00000	1,004	28.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		226.00000	268	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		1,006.00000	885	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		192.00000	228	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,173.00000	1,045	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call		38.00000	51	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put		2,468.00000	2,318	31.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.80	Call			12.00000	18	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,243.00000	3,085	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			171.00000	202	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,302.00000	1,170	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			178.00000	210	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,259.00000	1,128	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			185.00000	219	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,216.00000	1,086	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			235.00000	279	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			966.00000	846	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			290.00000	344	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			770.00000	662	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			208.00000	247	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,089.00000	964	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			245.00000	291	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			925.00000	808	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			316.00000	375	26.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			696.00000	593	26.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			302.00000	359	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			733.00000	627	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			235.00000	279	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			966.00000	846	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			226.00000	268	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,006.00000	885	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			217.00000	257	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,047.00000	924	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			178.00000	210	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,259.00000	1,128	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			393.00000	467	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			524.00000	435	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			290.00000	344	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			770.00000	662	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			185.00000	219	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,216.00000	1,086	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			192.00000	228	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,173.00000	1,045	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			145.00000	174	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,475.00000	1,341	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			122.00000	156	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,603.00000	1,473	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			109.00000	140	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,689.00000	1,557	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			153.00000	180	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,434.00000	1,298	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			159.00000	187	30.29	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	10.80	Put			1,390.00000	1,255	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			137.00000	168	30.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,517.00000	1,385	30.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			86.00000	111	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,866.00000	1,729	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			59.00000	78	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,140.00000	1,996	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			55.00000	74	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,186.00000	2,041	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			46.00000	61	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,326.00000	2,179	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			102.00000	132	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,733.00000	1,599	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			153.00000	180	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,434.00000	1,298	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			471.00000	557	24.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			401.00000	325	24.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			330.00000	392	26.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			660.00000	559	26.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			360.00000	428	25.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			591.00000	495	25.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			515.00000	610	24.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			346.00000	278	24.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			779.00000	910	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			160.00000	128	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			779.00000	910	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			160.00000	128	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			891.00000	1,028	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			121.00000	96	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			929.00000	1,069	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			110.00000	87	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			969.00000	1,111	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			99.00000	78	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,050.00000	1,196	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			81.00000	63	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,009.00000	1,153	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			90.00000	70	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,177.00000	1,327	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			58.00000	45	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,009.00000	1,153	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			90.00000	70	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			853.00000	988	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			133.00000	106	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,355.00000	1,510	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			36.00000	27	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 12/06/2009 Currency Future	8.35	Call			1,265.00000	1,418	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			46.00000	35	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,092.00000	1,239	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			73.00000	56	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			712.00000	836	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			193.00000	153	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			649.00000	764	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			230.00000	182	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,310.00000	1,463	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			41.00000	31	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,221.00000	1,372	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			52.00000	40	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,134.00000	1,283	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			65.00000	50	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			815.00000	949	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			146.00000	116	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			745.00000	873	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			176.00000	140	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			680.00000	800	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			211.00000	167	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,540.00000	1,698	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			21.00000	16	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,447.00000	1,603	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			28.00000	21	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,092.00000	1,239	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			73.00000	56	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,177.00000	1,327	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			58.00000	45	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,401.00000	1,556	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			31.00000	24	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,221.00000	1,372	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			52.00000	40	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			815.00000	949	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			146.00000	116	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,050.00000	1,196	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			81.00000	63	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			969.00000	1,111	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			99.00000	78	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			891.00000	1,028	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			121.00000	96	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			680.00000	800	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			211.00000	167	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			619.00000	732	23.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			250.00000	199	23.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			564.00000	669	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.30	Put			294.00000	236	23.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			619.00000	732	23.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			250.00000	199	23.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			393.00000	467	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			524.00000	435	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			564.00000	669	23.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			294.00000	236	23.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			515.00000	610	24.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			346.00000	278	24.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			330.00000	392	26.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			660.00000	559	26.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			450.00000	533	24.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			431.00000	350	24.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			266.00000	316	27.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			847.00000	734	27.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			165.00000	195	30.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,346.00000	1,212	30.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			109.00000	140	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,689.00000	1,557	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			96.00000	125	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,777.00000	1,642	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			129.00000	162	31.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,560.00000	1,429	31.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			115.00000	147	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,646.00000	1,515	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			145.00000	174	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,475.00000	1,341	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			115.00000	147	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,646.00000	1,515	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			91.00000	118	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,821.00000	1,685	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			80.00000	105	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,911.00000	1,772	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			71.00000	94	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,002.00000	1,861	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			63.00000	83	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,093.00000	1,950	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			76.00000	99	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,956.00000	1,817	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			67.00000	88	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,047.00000	1,906	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			52.00000	69	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,233.00000	2,087	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			40.00000	54	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,421.00000	2,272	31.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.05	Call		35.00000	48	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,516.00000	2,365	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call		31.00000	42	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,611.00000	2,460	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		27.00000	37	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		2,707.00000	2,554	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		49.00000	65	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		2,279.00000	2,133	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		43.00000	58	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		2,373.00000	2,225	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		33.00000	45	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,563.00000	2,412	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		67.00000	88	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		2,047.00000	1,906	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		35.00000	48	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,516.00000	2,365	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		91.00000	118	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,821.00000	1,685	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		80.00000	105	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,911.00000	1,772	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		122.00000	156	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,603.00000	1,473	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		86.00000	111	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,866.00000	1,729	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		316.00000	375	26.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		696.00000	593	26.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		411.00000	489	25.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		492.00000	406	25.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		345.00000	409	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		625.00000	527	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		539.00000	639	24.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		319.00000	257	24.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		493.00000	583	24.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		373.00000	300	24.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		493.00000	583	24.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		373.00000	300	24.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		590.00000	700	23.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		271.00000	217	23.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		539.00000	639	24.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		319.00000	257	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.87200	9.70600		25.64	1,352,464.00	137	2,253.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		681.00000	761	25.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		675.00000	589	25.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		662.00000	741	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		706.00000	619	25.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.90	Call			609.00000	681	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			803.00000	709	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			609.00000	681	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			803.00000	709	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			492.00000	563	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,036.00000	941	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			474.00000	544	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,068.00000	972	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			458.00000	525	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,102.00000	1,003	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			458.00000	525	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,102.00000	1,003	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			410.00000	473	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,204.00000	1,101	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			354.00000	410	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,348.00000	1,238	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			292.00000	341	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,536.00000	1,419	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			49.00000	61	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,343.00000	3,189	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			315.00000	367	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,459.00000	1,345	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			328.00000	381	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,422.00000	1,309	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			340.00000	395	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,384.00000	1,273	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			426.00000	490	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,170.00000	1,068	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			509.00000	578	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,003.00000	906	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			381.00000	441	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,275.00000	1,169	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			367.00000	425	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,311.00000	1,203	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			441.00000	507	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,135.00000	1,035	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			546.00000	610	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			940.00000	838	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			593.00000	662	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			837.00000	740	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			528.00000	594	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			972.00000	872	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			396.00000	457	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,240.00000	1,135	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			381.00000	441	26.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,275.00000	1,169	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		315.00000	367	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,459.00000	1,345	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		396.00000	457	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,240.00000	1,135	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		474.00000	544	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,068.00000	972	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		509.00000	578	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,003.00000	906	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		626.00000	701	25.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		770.00000	679	25.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		577.00000	644	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		871.00000	772	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		221.00000	260	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		1,815.00000	1,688	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		644.00000	721	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		738.00000	649	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		722.00000	803	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		616.00000	531	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		681.00000	761	25.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		675.00000	589	25.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		644.00000	721	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		738.00000	649	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		441.00000	507	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,135.00000	1,035	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		742.00000	825	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		586.00000	503	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		701.00000	782	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		645.00000	560	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		561.00000	627	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		905.00000	805	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		763.00000	849	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		557.00000	477	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		546.00000	610	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		940.00000	838	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		303.00000	354	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,497.00000	1,382	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		281.00000	328	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,575.00000	1,456	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		528.00000	594	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		972.00000	872	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		270.00000	316	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,614.00000	1,494	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		249.00000	293	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,693.00000	1,571	26.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Call		328.00000	381	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,422.00000	1,309	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		270.00000	316	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,614.00000	1,494	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		230.00000	271	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,774.00000	1,649	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		303.00000	354	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,497.00000	1,382	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		259.00000	304	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,653.00000	1,532	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		561.00000	627	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		905.00000	805	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		259.00000	304	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,653.00000	1,532	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		239.00000	282	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,733.00000	1,610	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		367.00000	425	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,311.00000	1,203	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		249.00000	293	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,693.00000	1,571	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		212.00000	250	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,856.00000	1,728	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		701.00000	782	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		645.00000	560	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		853.00000	951	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		447.00000	379	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		930.00000	1,043	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		374.00000	321	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		784.00000	874	24.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		528.00000	452	24.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		742.00000	825	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		586.00000	503	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		957.00000	1,075	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		351.00000	303	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		805.00000	899	24.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		499.00000	427	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.99630	9.82690		25.84	2,299,149.00	230	605.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		868.00000	925	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		891.00000	779	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		886.00000	945	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		859.00000	749	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		868.00000	926	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		891.00000	779	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		797.00000	851	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,020.00000	905	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.30	Call			344.00000	361	31.23	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,817.00000	2,665	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			849.00000	906	25.55	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			922.00000	810	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			814.00000	870	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			987.00000	873	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			704.00000	750	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,227.00000	1,104	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			676.00000	720	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,300.00000	1,174	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			663.00000	705	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,336.00000	1,209	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			637.00000	677	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,410.00000	1,281	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			590.00000	625	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,563.00000	1,429	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			537.00000	568	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,760.00000	1,622	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			547.00000	579	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,720.00000	1,582	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			568.00000	601	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,641.00000	1,505	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			719.00000	766	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,192.00000	1,070	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			690.00000	735	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,263.00000	1,139	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			625.00000	664	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,448.00000	1,317	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			601.00000	638	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,524.00000	1,391	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			590.00000	625	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,563.00000	1,429	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,142.00000	1,231	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			515.00000	435	23.73	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			749.00000	799	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,122.00000	1,003	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			781.00000	833	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,054.00000	937	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			650.00000	691	27.20	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,373.00000	1,245	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			613.00000	650	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,486.00000	1,354	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			781.00000	833	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,054.00000	937	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			274.00000	287	32.66	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		3,447.00000	3,291	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		518.00000	547	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		1,841.00000	1,701	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		527.00000	557	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,801.00000	1,661	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		490.00000	518	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,963.00000	1,821	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		509.00000	537	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,882.00000	1,741	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		344.00000	361	31.23	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,817.00000	2,665	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		438.00000	463	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,211.00000	2,067	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		455.00000	481	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,128.00000	1,984	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		381.00000	400	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,554.00000	2,404	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		333.00000	349	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,906.00000	2,753	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		292.00000	307	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,265.00000	3,111	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		249.00000	269	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,622.00000	3,473	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		394.00000	415	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,467.00000	2,319	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		302.00000	317	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,175.00000	3,021	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		261.00000	278	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,534.00000	3,382	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		1,574.00000	1,699	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		247.00000	203	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,196.00000	1,289	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		469.00000	393	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		924.00000	986	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		797.00000	690	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		368.00000	387	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,641.00000	2,490	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		237.00000	257	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		3,711.00000	3,560	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		1,648.00000	1,776	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		221.00000	180	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		1,252.00000	1,350	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		425.00000	353	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		963.00000	1,029	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		736.00000	632	24.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			749.00000	799	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,122.00000	1,003	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			472.00000	499	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,045.00000	1,903	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			313.00000	327	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,086.00000	2,931	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,372.00000	1,478	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			345.00000	282	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,048.00000	1,121	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			621.00000	525	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			408.00000	430	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,381.00000	2,234	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			206.00000	222	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,979.00000	3,826	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,311.00000	1,413	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			384.00000	316	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,004.00000	1,074	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			677.00000	578	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			323.00000	338	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,996.00000	2,842	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			261.00000	278	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,534.00000	3,382	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			196.00000	212	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,069.00000	3,915	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,436.00000	1,550	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			309.00000	253	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,094.00000	1,175	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			567.00000	479	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			423.00000	446	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,296.00000	2,150	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			283.00000	297	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,356.00000	3,201	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			216.00000	233	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,889.00000	3,737	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,502.00000	1,623	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			275.00000	227	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			356.00000	374	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,729.00000	2,577	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			292.00000	307	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,265.00000	3,111	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			226.00000	245	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,799.00000	3,648	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,404.00000	1,514	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			327.00000	267	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,070.00000	1,148	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 14/12/2009 Currency Future	9.35	Put			593.00000	502	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			832.00000	888	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			955.00000	842	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			415.00000	438	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,338.00000	2,192	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			339.00000	355	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,862.00000	2,709	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			278.00000	292	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,402.00000	3,246	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			211.00000	228	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,934.00000	3,781	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,802.00000	1,937	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			175.00000	140	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,372.00000	1,478	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			345.00000	282	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			408.00000	430	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,381.00000	2,234	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,881.00000	2,020	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			155.00000	123	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,094.00000	1,175	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			567.00000	479	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,922.00000	2,062	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			145.00000	115	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,469.00000	1,586	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			292.00000	240	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,117.00000	1,203	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			540.00000	456	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			537.00000	568	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,760.00000	1,622	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			430.00000	454	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,254.00000	2,108	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			350.00000	367	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,773.00000	2,621	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			288.00000	302	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,311.00000	3,156	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,046.00000	2,190	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			119.00000	94	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,196.00000	1,289	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			469.00000	393	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			368.00000	387	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,641.00000	2,490	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,004.00000	2,147	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			127.00000	101	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,538.00000	1,661	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			261.00000	215	22.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,169.00000	1,260	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			492.00000	413	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			905.00000	965	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			828.00000	719	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			557.00000	590	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,681.00000	1,544	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			446.00000	472	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,169.00000	2,025	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			362.00000	380	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,685.00000	2,534	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			243.00000	263	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,666.00000	3,516	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,217.00000	2,366	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			91.00000	70	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,724.00000	1,856	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			197.00000	159	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			490.00000	518	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,963.00000	1,821	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,261.00000	2,411	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			84.00000	65	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,763.00000	1,896	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			186.00000	150	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,341.00000	1,445	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			365.00000	299	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,026.00000	1,097	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			649.00000	551	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			499.00000	527	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,922.00000	1,781	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			401.00000	422	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,424.00000	2,276	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,305.00000	2,456	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			78.00000	60	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,963.00000	2,104	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			136.00000	108	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,142.00000	1,231	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			515.00000	435	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,686.00000	1,816	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			209.00000	169	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,281.00000	1,381	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			405.00000	335	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			983.00000	1,051	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			706.00000	605	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			765.00000	816	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,088.00000	970	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			481.00000	508	29.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,004.00000	1,862	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			387.00000	408	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,510.00000	2,361	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			318.00000	332	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,041.00000	2,886	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			191.00000	207	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,114.00000	3,960	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,311.00000	1,413	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			384.00000	316	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			394.00000	415	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,467.00000	2,319	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			178.00000	192	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			4,251.00000	4,096	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			187.00000	202	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,160.00000	4,005	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,341.00000	1,445	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			365.00000	299	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			401.00000	422	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,424.00000	2,276	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			328.00000	344	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,951.00000	2,797	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			201.00000	217	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,024.00000	3,870	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			169.00000	183	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,342.00000	4,187	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,841.00000	1,978	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			165.00000	132	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,724.00000	1,856	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			197.00000	159	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,802.00000	1,937	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			175.00000	140	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,217.00000	2,366	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			91.00000	70	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,922.00000	2,062	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			145.00000	115	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			1,611.00000	1,737	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			234.00000	191	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			430.00000	454	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,254.00000	2,108	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			288.00000	302	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,311.00000	3,156	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			165.00000	178	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			4,388.00000	4,232	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			2,088.00000	2,234	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			112.00000	87	22.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Call		221.00000	239	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		3,844.00000	3,692	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		2,174.00000	2,322	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		97.00000	75	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		232.00000	250	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		3,755.00000	3,604	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		2,484.00000	2,640	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		58.00000	43	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		2,622.00000	2,780	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		45.00000	33	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,469.00000	1,586	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		292.00000	240	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		650.00000	691	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,373.00000	1,245	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		307.00000	322	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,130.00000	2,976	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		268.00000	283	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		3,491.00000	3,336	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		2,668.00000	2,827	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		41.00000	30	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		1,502.00000	1,623	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		275.00000	227	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.12160	9.94640		25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,014.00000	1,096	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,017.00000	924	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,014.00000	1,096	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,017.00000	924	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		943.00000	1,019	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,147.00000	1,048	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		479.00000	514	30.43	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,832.00000	2,693	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,052.00000	1,137	25.47	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		955.00000	865	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		943.00000	1,019	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,147.00000	1,048	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		834.00000	901	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,388.00000	1,279	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		820.00000	886	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,423.00000	1,314	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		849.00000	917	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,352.00000	1,245	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		806.00000	870	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,460.00000	1,349	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		766.00000	827	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,570.00000	1,455	27.28	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			705.00000	761	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,759.00000	1,639	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			651.00000	702	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,954.00000	1,830	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			661.00000	713	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,915.00000	1,792	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			683.00000	737	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,836.00000	1,715	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			672.00000	725	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,875.00000	1,753	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			741.00000	800	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,644.00000	1,528	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			753.00000	813	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,607.00000	1,492	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			717.00000	774	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,720.00000	1,602	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			694.00000	749	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,797.00000	1,677	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			729.00000	787	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,682.00000	1,565	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			779.00000	841	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,533.00000	1,420	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			806.00000	870	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,460.00000	1,349	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			753.00000	813	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,607.00000	1,492	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			641.00000	691	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,994.00000	1,869	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			613.00000	661	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,107.00000	1,980	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			631.00000	680	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,034.00000	1,908	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			631.00000	680	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,034.00000	1,908	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			621.00000	669	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,075.00000	1,948	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			576.00000	620	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,279.00000	2,148	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			611.00000	659	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,115.00000	1,988	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			602.00000	649	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,156.00000	2,027	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			559.00000	602	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,362.00000	2,230	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			593.00000	639	28.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.55	Put		2,197.00000	2,068	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		584.00000	629	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,238.00000	2,108	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		1,091.00000	1,181	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		895.00000	809	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		978.00000	1,057	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,081.00000	985	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		910.00000	983	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,214.00000	1,112	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		879.00000	949	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,282.00000	1,178	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		435.00000	478	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,039.00000	2,906	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		1,201.00000	1,299	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		754.00000	678	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		584.00000	629	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,238.00000	2,108	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		268.00000	296	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,021.00000	3,875	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		1,273.00000	1,376	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		676.00000	605	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		741.00000	800	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,644.00000	1,528	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		286.00000	316	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		3,889.00000	3,744	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		1,323.00000	1,430	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		627.00000	558	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		298.00000	329	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		3,802.00000	3,658	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		1,349.00000	1,457	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		602.00000	536	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		683.00000	737	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,836.00000	1,715	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		304.00000	336	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		3,758.00000	3,615	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		1,402.00000	1,514	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		556.00000	492	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		318.00000	351	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		3,671.00000	3,529	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		543.00000	584	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,446.00000	2,313	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		241.00000	267	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		4,244.00000	4,095	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		1,112.00000	1,203	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		866.00000	782	25.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.70	Call			567.00000	611	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,321.00000	2,189	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			551.00000	593	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,404.00000	2,271	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			246.00000	272	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			4,199.00000	4,051	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			543.00000	584	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,446.00000	2,313	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			527.00000	568	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,531.00000	2,396	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			513.00000	552	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,616.00000	2,480	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			221.00000	245	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,424.00000	4,273	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,071.00000	1,158	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			925.00000	837	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			641.00000	691	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,994.00000	1,869	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			551.00000	593	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,404.00000	2,271	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			535.00000	576	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,489.00000	2,354	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			235.00000	261	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,289.00000	4,139	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,155.00000	1,250	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			809.00000	729	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			257.00000	284	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,110.00000	3,963	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,248.00000	1,350	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			702.00000	629	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,298.00000	1,403	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			651.00000	581	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			292.00000	322	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,845.00000	3,701	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,574.00000	1,696	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			428.00000	374	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			331.00000	366	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,585.00000	3,444	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,486.00000	1,603	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			489.00000	431	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			792.00000	856	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,496.00000	1,384	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			694.00000	749	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,797.00000	1,677	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			672.00000	725	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,875.00000	1,753	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			311.00000	343	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,715.00000	3,572	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			729.00000	787	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,682.00000	1,565	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			621.00000	669	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,075.00000	1,948	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			280.00000	309	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,933.00000	3,788	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,544.00000	1,664	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			448.00000	393	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			820.00000	886	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,423.00000	1,314	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			792.00000	856	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,496.00000	1,384	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			324.00000	358	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,628.00000	3,486	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,457.00000	1,573	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			511.00000	451	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			274.00000	303	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			3,977.00000	3,831	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			1,604.00000	1,728	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			408.00000	357	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			338.00000	373	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,542.00000	3,402	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,699.00000	1,828	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			353.00000	306	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			894.00000	966	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,248.00000	1,145	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			864.00000	933	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,317.00000	1,211	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			360.00000	397	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,414.00000	3,276	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			1,731.00000	1,862	23.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			335.00000	290	23.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			879.00000	949	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,282.00000	1,178	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			368.00000	405	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			3,372.00000	3,234	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,798.00000	1,932	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			302.00000	260	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			384.00000	423	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			3,287.00000	3,151	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			1,765.00000	1,897	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			318.00000	275	23.41	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		927.00000	1,001	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,180.00000	1,080	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		894.00000	966	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,248.00000	1,145	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		376.00000	414	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		3,330.00000	3,192	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		2,048.00000	2,192	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		201.00000	171	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		1,033.00000	1,116	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		986.00000	895	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		996.00000	1,076	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,049.00000	954	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		960.00000	1,038	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,114.00000	1,016	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		444.00000	488	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		2,998.00000	2,866	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		2,011.00000	2,153	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		214.00000	182	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		2,124.00000	2,274	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		177.00000	152	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,071.00000	1,158	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		925.00000	837	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		463.00000	501	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		2,916.00000	2,779	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		2,162.00000	2,315	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		166.00000	144	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		1,133.00000	1,227	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		837.00000	755	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		978.00000	1,057	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,081.00000	985	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		472.00000	508	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		2,876.00000	2,736	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			10.20880	10.03190		26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		1,136.00000	1,226	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,154.00000	1,068	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		1,154.00000	1,246	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,122.00000	1,037	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		624.00000	672	29.46	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		2,742.00000	2,613	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,407.00000	1,516	24.72	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		775.00000	707	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		2,253.00000	2,407	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		221.00000	198	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		1,273.00000	1,374	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		941.00000	865	25.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.80	Call		1,232.00000	1,330	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,000.00000	921	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		1,192.00000	1,287	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,060.00000	978	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		1,118.00000	1,207	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,186.00000	1,098	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		1,083.00000	1,169	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,251.00000	1,160	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		1,050.00000	1,133	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,318.00000	1,224	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		588.00000	632	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		2,956.00000	2,823	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		2,214.00000	2,367	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		232.00000	209	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		1,252.00000	1,351	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		971.00000	893	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		1,212.00000	1,308	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,030.00000	949	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		1,173.00000	1,266	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,091.00000	1,008	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		1,100.00000	1,188	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,218.00000	1,129	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		1,066.00000	1,151	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,284.00000	1,192	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		1,033.00000	1,116	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,352.00000	1,257	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		581.00000	624	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		2,999.00000	2,865	29.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.96760	13.88450		22.34	3,799,187.20	272	11,299.00
£ / R On 12/06/2009 Currency Future	13.90	Call		594.00000	600	22.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		610.00000	533	22.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		557.00000	561	22.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		672.00000	593	22.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		539.00000	542	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		704.00000	624	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		594.00000	600	22.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		610.00000	533	22.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		505.00000	506	23.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		771.00000	689	23.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call		489.00000	490	23.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		805.00000	722	23.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		474.00000	474	23.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		840.00000	756	23.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		460.00000	458	23.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.30	Put			875.00000	791	23.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			522.00000	524	22.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			737.00000	656	22.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			367.00000	367	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,132.00000	1,049	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			296.00000	294	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,312.00000	1,226	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			188.00000	183	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,704.00000	1,615	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			248.00000	244	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,464.00000	1,376	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			271.00000	268	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,387.00000	1,300	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			259.00000	256	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,425.00000	1,338	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			296.00000	294	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,312.00000	1,226	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			432.00000	430	23.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			947.00000	862	23.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			394.00000	390	24.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,059.00000	973	24.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			352.00000	351	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,167.00000	1,083	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			323.00000	321	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,239.00000	1,154	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			309.00000	307	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,275.00000	1,190	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			284.00000	281	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,349.00000	1,263	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			367.00000	367	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,132.00000	1,049	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			337.00000	336	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,203.00000	1,118	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			382.00000	378	24.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,098.00000	1,011	24.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			382.00000	378	24.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,098.00000	1,011	24.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			406.00000	403	24.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,022.00000	935	24.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			445.00000	444	23.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			911.00000	826	23.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			419.00000	416	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			984.00000	898	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			197.00000	192	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,663.00000	1,574	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 12/06/2009 Currency Future	15.15	Call			237.00000	233	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,503.00000	1,415	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			197.00000	192	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,663.00000	1,574	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			259.00000	256	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,425.00000	1,338	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			179.00000	174	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,745.00000	1,656	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			216.00000	211	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,582.00000	1,494	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			505.00000	506	23.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			771.00000	689	23.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			309.00000	307	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,275.00000	1,190	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			227.00000	222	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,542.00000	1,454	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			163.00000	157	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,828.00000	1,739	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			115.00000	109	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,131.00000	2,041	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			89.00000	83	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,354.00000	2,265	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			121.00000	115	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,087.00000	1,997	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			148.00000	142	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,913.00000	1,824	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			141.00000	135	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,956.00000	1,867	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			155.00000	149	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,871.00000	1,782	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			134.00000	128	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,999.00000	1,910	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			155.00000	149	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,871.00000	1,782	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			72.00000	66	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,537.00000	2,449	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			104.00000	98	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,219.00000	2,130	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			94.00000	88	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,309.00000	2,220	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			61.00000	56	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,677.00000	2,588	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			84.00000	79	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,400.00000	2,311	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			68.00000	63	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 12/06/2009 Currency Future	16.40	Put		2,584.00000	2,495	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		55.00000	50	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,770.00000	2,682	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		49.00000	44	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,864.00000	2,776	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		46.00000	42	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		2,912.00000	2,824	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		64.00000	59	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,630.00000	2,542	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		80.00000	74	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		2,445.00000	2,357	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		44.00000	39	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,959.00000	2,872	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		29.00000	25	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,295.00000	3,208	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		33.00000	29	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,198.00000	3,111	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		19.00000	16	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		3,635.00000	3,549	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		13.00000	11	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		3,929.00000	3,843	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		6.00000	5	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		4,522.00000	4,437	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		3.00000	2	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		5,118.00000	5,034	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		2.00000	2	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		5,268.00000	5,184	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		4.00000	3	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		4,919.00000	4,835	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		7.00000	5	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		4,472.00000	4,388	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call		7.00000	6	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put		4,373.00000	4,288	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call		4.00000	3	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put		4,869.00000	4,785	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call		26.00000	22	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put		3,391.00000	3,305	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		76.00000	70	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,491.00000	2,403	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		127.00000	121	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,043.00000	1,954	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		248.00000	244	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,464.00000	1,376	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		207.00000	201	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,622.00000	1,534	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 12/06/2009 Currency Future	15.40	Call			188.00000	183	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,704.00000	1,615	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			171.00000	165	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,786.00000	1,698	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			323.00000	321	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,239.00000	1,154	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			207.00000	201	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,622.00000	1,534	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			237.00000	233	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,503.00000	1,415	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			163.00000	157	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,828.00000	1,739	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			127.00000	121	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,043.00000	1,954	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			115.00000	109	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,131.00000	2,041	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			148.00000	142	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,913.00000	1,824	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			84.00000	79	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,400.00000	2,311	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			115.00000	109	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,131.00000	2,041	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			94.00000	88	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,309.00000	2,220	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			109.00000	103	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,175.00000	2,086	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			99.00000	93	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,264.00000	2,175	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			68.00000	63	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,584.00000	2,495	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			104.00000	98	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,219.00000	2,130	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			76.00000	70	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,491.00000	2,403	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			55.00000	50	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,770.00000	2,682	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			44.00000	39	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,959.00000	2,872	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			49.00000	44	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,864.00000	2,776	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			39.00000	35	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,054.00000	2,967	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			35.00000	31	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,150.00000	3,063	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			39.00000	35	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 12/06/2009 Currency Future	16.90	Put			3,054.00000	2,967	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			31.00000	27	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,246.00000	3,159	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			58.00000	53	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,723.00000	2,635	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			52.00000	47	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,817.00000	2,729	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			41.00000	37	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,007.00000	2,919	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			37.00000	33	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,102.00000	3,015	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			89.00000	83	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,354.00000	2,265	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			72.00000	66	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,537.00000	2,449	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			41.00000	37	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,007.00000	2,919	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			23.00000	20	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,488.00000	3,402	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			20.00000	17	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,586.00000	3,500	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			18.00000	15	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,683.00000	3,598	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			16.00000	13	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,781.00000	3,696	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			6.00000	4	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,571.00000	4,487	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			5.00000	4	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,670.00000	4,586	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			4.00000	3	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,770.00000	4,686	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			3.00000	3	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,969.00000	4,885	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			3.00000	2	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,068.00000	4,985	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			3.00000	2	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,168.00000	5,084	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			12.00000	10	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,978.00000	3,893	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			11.00000	9	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,076.00000	3,991	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			10.00000	8	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,175.00000	4,090	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			8.00000	7	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,274.00000	4,189	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 12/06/2009 Currency Future	17.95	Call			11.00000	9	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,076.00000	3,991	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			8.00000	7	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,274.00000	4,189	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			6.00000	4	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,571.00000	4,487	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			4.00000	3	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,770.00000	4,686	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			5.00000	4	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,621.00000	4,537	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			5.00000	4	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,720.00000	4,636	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			4.00000	3	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,820.00000	4,736	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			3.00000	2	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,019.00000	4,935	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			2.00000	2	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,218.00000	5,134	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			2.00000	1	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,318.00000	5,234	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			3.00000	3	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,969.00000	4,885	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			3.00000	2	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,168.00000	5,084	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			2.00000	1	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,367.00000	5,284	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			2.00000	1	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,467.00000	5,384	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			1.00000	1	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,567.00000	5,483	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			1.00000	1	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,667.00000	5,583	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			3.00000	2	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,019.00000	4,935	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			2.00000	1	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,417.00000	5,334	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			2.00000	1	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,517.00000	5,434	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			22.00000	19	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,537.00000	3,451	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			17.00000	14	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,732.00000	3,647	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			15.00000	13	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,830.00000	3,745	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			12.00000	10	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 12/06/2009 Currency Future	17.90	Put		4,027.00000	3,942	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		10.00000	8	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		4,126.00000	4,041	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		9.00000	7	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		4,225.00000	4,140	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		8.00000	6	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		4,323.00000	4,239	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		31.00000	27	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,246.00000	3,159	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		27.00000	24	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		3,343.00000	3,256	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		24.00000	21	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		3,440.00000	3,353	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		22.00000	19	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,537.00000	3,451	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		12.00000	10	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,027.00000	3,942	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		52.00000	47	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		2,817.00000	2,729	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		29.00000	25	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,295.00000	3,208	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		33.00000	29	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,198.00000	3,111	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		23.00000	20	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,488.00000	3,402	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		18.00000	15	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		3,683.00000	3,598	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		64.00000	59	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,630.00000	2,542	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		121.00000	115	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,087.00000	1,997	24.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		394.00000	390	24.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,059.00000	973	24.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		575.00000	580	22.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		641.00000	562	22.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		656.00000	664	21.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		521.00000	447	21.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		614.00000	621	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		580.00000	504	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		539.00000	542	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		704.00000	624	22.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		678.00000	688	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		493.00000	420	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		635.00000	642	21.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		551.00000	475	21.81	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			432.00000	430	23.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			947.00000	862	23.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			773.00000	794	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			388.00000	327	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			723.00000	737	21.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			439.00000	370	21.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			635.00000	642	21.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			551.00000	475	21.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			700.00000	712	21.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			465.00000	394	21.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			614.00000	621	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			580.00000	504	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			445.00000	444	23.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			911.00000	826	23.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			460.00000	458	23.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			875.00000	791	23.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.17530		14.09110		23.08	70,876.50	5	3,466.00
£ / R On 14/09/2009 Currency Future	14.10	Call			929.00000	924	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			938.00000	849	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			892.00000	885	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,000.00000	910	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			874.00000	867	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,033.00000	941	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			929.00000	924	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			938.00000	849	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			839.00000	831	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,098.00000	1,006	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			806.00000	797	23.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,165.00000	1,072	23.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			791.00000	781	23.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,199.00000	1,106	23.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			856.00000	849	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,065.00000	973	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			686.00000	678	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,445.00000	1,353	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			603.00000	593	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,611.00000	1,518	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			461.00000	448	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,969.00000	1,873	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			528.00000	516	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,787.00000	1,691	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			557.00000	546	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,716.00000	1,621	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			587.00000	577	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,646.00000	1,552	24.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Call			686.00000	678	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,445.00000	1,353	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			760.00000	750	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,269.00000	1,174	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			717.00000	706	24.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,376.00000	1,280	24.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			603.00000	593	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,611.00000	1,518	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			635.00000	626	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,544.00000	1,451	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			668.00000	660	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,477.00000	1,385	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			619.00000	609	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,577.00000	1,484	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			652.00000	643	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,510.00000	1,418	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			704.00000	692	24.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,412.00000	1,317	24.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			668.00000	660	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,477.00000	1,385	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			542.00000	531	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,751.00000	1,656	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			572.00000	561	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,681.00000	1,586	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			731.00000	720	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,340.00000	1,245	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			528.00000	516	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,787.00000	1,691	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			461.00000	448	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,969.00000	1,873	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			500.00000	488	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,859.00000	1,763	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			448.00000	435	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,007.00000	1,910	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			436.00000	423	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,045.00000	1,948	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			487.00000	474	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,895.00000	1,799	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			822.00000	814	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,131.00000	1,039	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			412.00000	399	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,121.00000	2,024	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			745.00000	735	24.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,304.00000	1,209	24.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			704.00000	692	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.80	Put		1,412.00000	1,317	24.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		514.00000	502	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,823.00000	1,727	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		856.00000	849	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,065.00000	973	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		968.00000	964	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		877.00000	789	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		989.00000	985	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		847.00000	759	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		948.00000	944	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		907.00000	819	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		910.00000	904	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		969.00000	879	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		775.00000	765	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,234.00000	1,140	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		542.00000	531	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,751.00000	1,656	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		390.00000	376	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,198.00000	2,101	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		514.00000	502	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,823.00000	1,727	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		412.00000	399	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,121.00000	2,024	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		390.00000	376	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,198.00000	2,101	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		368.00000	354	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,277.00000	2,179	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		347.00000	334	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,356.00000	2,258	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		619.00000	609	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,577.00000	1,484	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		473.00000	461	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,932.00000	1,836	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		424.00000	411	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,083.00000	1,985	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		473.00000	461	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,932.00000	1,836	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		401.00000	387	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,160.00000	2,062	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		379.00000	365	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,238.00000	2,140	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		358.00000	344	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,317.00000	2,218	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		822.00000	814	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,131.00000	1,039	23.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.30	Call		309.00000	295	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,518.00000	2,420	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		910.00000	904	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		969.00000	879	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		745.00000	735	24.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,304.00000	1,209	24.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		587.00000	577	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,646.00000	1,552	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		1,009.00000	1,005	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		818.00000	729	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		760.00000	750	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,269.00000	1,174	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		1,071.00000	1,069	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		730.00000	643	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		1,029.00000	1,025	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		788.00000	700	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		948.00000	944	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		907.00000	819	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		775.00000	765	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,234.00000	1,140	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		1,050.00000	1,047	22.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		759.00000	671	22.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		1,009.00000	1,005	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		818.00000	729	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call		0.00000	1,096	22.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put		0.00000	621	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.36330	14.27780		23.60	0.00	0	5.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,226.00000	1,169	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,248.00000	1,106	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		1,189.00000	1,131	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,312.00000	1,168	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		1,171.00000	1,113	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,344.00000	1,200	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		1,208.00000	1,150	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,280.00000	1,137	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,154.00000	1,095	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,376.00000	1,232	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		1,025.00000	964	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,647.00000	1,501	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		1,040.00000	980	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,612.00000	1,466	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,120.00000	1,060	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,442.00000	1,297	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		1,087.00000	1,027	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,509.00000	1,364	24.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.80	Call			1,055.00000	995	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,577.00000	1,432	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			991.00000	935	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,713.00000	1,572	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			955.00000	902	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,777.00000	1,639	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			919.00000	866	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,841.00000	1,703	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			788.00000	734	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,110.00000	1,970	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			1,304.00000	1,249	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,127.00000	986	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			1,265.00000	1,208	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,187.00000	1,045	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			1,387.00000	1,334	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,009.00000	871	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			1,346.00000	1,288	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,068.00000	925	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			1,304.00000	1,249	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,127.00000	986	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			1,120.00000	1,060	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,442.00000	1,297	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			1,325.00000	1,269	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,097.00000	956	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			1,284.00000	1,229	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,157.00000	1,015	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			1,245.00000	1,189	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,217.00000	1,075	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			1,136.00000	1,077	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,409.00000	1,264	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			1,103.00000	1,043	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,475.00000	1,330	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			1,071.00000	1,011	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,543.00000	1,398	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			937.00000	884	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,809.00000	1,671	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	1,361	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			0.00000	847	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	1,308	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			0.00000	895	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	1,269	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			0.00000	956	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	1,229	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			0.00000	1,015	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	1,077	23.95	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 14/12/2009 Currency Future	14.55	Put		0.00000	1,264	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		0.00000	950	24.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		0.00000	1,536	24.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.95380	12.97150		22.45	4,792,906.00	370	16,255.00
€ / R On 12/06/2009 Currency Future	12.95	Call		552.00000	535	22.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		530.00000	531	22.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		532.00000	515	22.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		560.00000	561	22.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		429.00000	414	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		758.00000	761	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		415.00000	400	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		793.00000	796	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		445.00000	429	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		723.00000	726	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		461.00000	445	23.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		689.00000	691	23.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		477.00000	461	23.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		656.00000	658	23.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		477.00000	461	23.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		656.00000	658	23.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		513.00000	496	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		591.00000	593	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		361.00000	347	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		889.00000	893	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		313.00000	300	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		991.00000	996	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		298.00000	285	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,026.00000	1,032	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		396.00000	382	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		825.00000	828	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		415.00000	400	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		793.00000	796	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		513.00000	496	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		591.00000	593	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		593.00000	576	22.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		472.00000	472	22.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		495.00000	479	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		623.00000	625	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		572.00000	555	22.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		501.00000	501	22.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		615.00000	597	21.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		443.00000	443	21.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		378.00000	364	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		857.00000	860	23.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.65	Call			313.00000	300	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			991.00000	996	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			298.00000	285	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,026.00000	1,032	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			270.00000	258	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,098.00000	1,104	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			244.00000	232	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,172.00000	1,179	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			328.00000	315	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			957.00000	961	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			429.00000	414	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			758.00000	761	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			344.00000	331	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			923.00000	927	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			232.00000	221	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,210.00000	1,217	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			220.00000	209	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,248.00000	1,255	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			198.00000	188	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,326.00000	1,334	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			107.00000	100	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,785.00000	1,796	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			101.00000	94	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,829.00000	1,840	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			151.00000	142	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,529.00000	1,538	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			188.00000	178	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,366.00000	1,374	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			256.00000	245	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,135.00000	1,141	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			328.00000	315	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			957.00000	961	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			344.00000	331	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			923.00000	927	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			270.00000	258	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,098.00000	1,104	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			396.00000	382	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			825.00000	828	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			198.00000	188	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,326.00000	1,334	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			127.00000	120	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,656.00000	1,666	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			79.00000	74	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,008.00000	2,020	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			54.00000	50	23.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.20	Put			2,283.00000	2,296	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			159.00000	150	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,488.00000	1,497	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			178.00000	168	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,406.00000	1,414	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			572.00000	555	22.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			501.00000	501	22.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			637.00000	619	21.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			416.00000	415	21.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			902.00000	883	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			231.00000	229	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			868.00000	849	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			247.00000	245	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			937.00000	917	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			216.00000	213	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			868.00000	849	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			247.00000	245	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			740.00000	720	21.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			318.00000	317	21.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			771.00000	751	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			299.00000	298	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			686.00000	668	21.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			365.00000	364	21.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,083.00000	1,063	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			162.00000	159	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			802.00000	783	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			281.00000	279	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			973.00000	953	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			201.00000	199	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,046.00000	1,026	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			174.00000	172	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,009.00000	989	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			187.00000	185	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,364.00000	1,344	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			92.00000	90	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,281.00000	1,261	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			109.00000	107	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,200.00000	1,180	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			128.00000	126	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,121.00000	1,101	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			150.00000	148	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			835.00000	815	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			263.00000	262	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,322.00000	1,302	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			100.00000	98	21.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.85	Call			1,240.00000	1,220	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			118.00000	116	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,160.00000	1,140	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			139.00000	137	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			740.00000	720	21.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			318.00000	317	21.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,046.00000	1,026	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			174.00000	172	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			712.00000	694	21.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			341.00000	340	21.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			661.00000	643	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			390.00000	389	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,083.00000	1,063	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			162.00000	159	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,009.00000	989	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			187.00000	185	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,406.00000	1,386	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			84.00000	82	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,240.00000	1,220	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			118.00000	116	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			686.00000	668	21.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			365.00000	364	21.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			593.00000	576	22.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			472.00000	472	22.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			712.00000	694	21.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			341.00000	340	21.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			902.00000	883	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			231.00000	229	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			835.00000	815	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			263.00000	262	21.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			615.00000	597	21.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			443.00000	443	21.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			284.00000	271	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,062.00000	1,068	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			244.00000	232	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,172.00000	1,179	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			168.00000	159	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,447.00000	1,455	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			135.00000	127	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,613.00000	1,623	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			120.00000	113	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,699.00000	1,709	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			95.00000	89	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,873.00000	1,885	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			84.00000	78	23.94	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	14.85	Put			1,963.00000	1,975	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			74.00000	69	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,053.00000	2,065	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			66.00000	61	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,144.00000	2,157	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			142.00000	134	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,571.00000	1,580	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			113.00000	106	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,742.00000	1,752	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			159.00000	150	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,488.00000	1,497	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			142.00000	134	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,571.00000	1,580	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			113.00000	106	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,742.00000	1,752	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			89.00000	83	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,918.00000	1,930	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			70.00000	65	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,099.00000	2,111	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			62.00000	57	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,190.00000	2,203	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			48.00000	44	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,376.00000	2,390	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			42.00000	38	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,470.00000	2,485	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			37.00000	34	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,565.00000	2,580	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			32.00000	29	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,661.00000	2,675	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			89.00000	83	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,918.00000	1,930	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			79.00000	74	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,008.00000	2,020	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			48.00000	44	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,376.00000	2,390	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			209.00000	198	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,287.00000	1,294	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			495.00000	479	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			623.00000	625	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			209.00000	198	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,287.00000	1,294	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			188.00000	178	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,366.00000	1,374	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			178.00000	168	23.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,406.00000	1,414	23.94	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			13.14500	13.16240		23.14	0.00	0	217.00
€ / R On 14/09/2009 Currency Future	13.15	Call		848.00000	827	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		836.00000	832	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		848.00000	827	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		836.00000	832	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		829.00000	809	23.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		867.00000	864	23.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		725.00000	706	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,063.00000	1,061	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		710.00000	691	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,097.00000	1,096	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		741.00000	722	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,029.00000	1,027	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		758.00000	738	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		996.00000	993	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		775.00000	755	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		963.00000	960	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		775.00000	755	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		963.00000	960	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		810.00000	790	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		898.00000	895	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		652.00000	633	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,189.00000	1,188	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		598.00000	580	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,285.00000	1,285	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		580.00000	563	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,318.00000	1,318	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		690.00000	671	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,128.00000	1,126	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		908.00000	887	22.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		746.00000	742	22.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		792.00000	772	23.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		930.00000	927	23.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		792.00000	772	23.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		930.00000	927	23.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		758.00000	738	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		996.00000	993	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		888.00000	867	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		776.00000	772	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		633.00000	615	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,221.00000	1,220	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		671.00000	652	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,158.00000	1,157	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		580.00000	563	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,318.00000	1,318	24.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.95	Call			563.00000	546	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,351.00000	1,351	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			547.00000	530	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,385.00000	1,385	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			515.00000	499	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,453.00000	1,454	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			615.00000	597	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,253.00000	1,252	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			868.00000	847	23.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			805.00000	802	23.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			485.00000	469	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,523.00000	1,524	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			322.00000	308	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,009.00000	2,013	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			615.00000	597	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,253.00000	1,252	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			515.00000	499	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,453.00000	1,454	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			456.00000	440	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,594.00000	1,595	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			429.00000	413	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,666.00000	1,668	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			403.00000	388	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,740.00000	1,743	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			378.00000	363	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,815.00000	1,818	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			690.00000	671	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,128.00000	1,126	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			456.00000	440	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,594.00000	1,595	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			429.00000	413	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,666.00000	1,668	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,042.00000	1,020	22.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			579.00000	575	22.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			992.00000	970	22.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			629.00000	625	22.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			949.00000	928	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			687.00000	683	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			710.00000	691	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,097.00000	1,096	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			531.00000	514	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,419.00000	1,419	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			500.00000	483	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,488.00000	1,488	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			470.00000	454	24.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.25	Put		1,558.00000	1,559	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		868.00000	847	23.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		805.00000	802	23.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		949.00000	928	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		687.00000	683	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		970.00000	948	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		658.00000	653	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		929.00000	908	22.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		717.00000	713	22.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		598.00000	580	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,285.00000	1,285	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		888.00000	867	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		776.00000	772	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		671.00000	652	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,158.00000	1,157	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		1,014.00000	992	22.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		601.00000	597	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.31700	13.33290		23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,042.00000	1,046	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,059.00000	1,079	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,061.00000	1,065	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,028.00000	1,048	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,042.00000	1,046	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,059.00000	1,079	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		937.00000	942	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,254.00000	1,275	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		921.00000	926	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,288.00000	1,309	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		954.00000	958	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,221.00000	1,241	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		970.00000	975	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,188.00000	1,208	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		988.00000	992	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,155.00000	1,175	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		970.00000	975	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,188.00000	1,208	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		1,005.00000	1,010	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,122.00000	1,143	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		866.00000	866	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,383.00000	1,399	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		1,080.00000	1,084	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		997.00000	1,017	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		543.00000	545	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,060.00000	2,078	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		905.00000	906	24.28	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	13.75	Put		1,322.00000	1,339	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		828.00000	829	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,445.00000	1,462	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		791.00000	792	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,508.00000	1,525	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		756.00000	757	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		1,573.00000	1,590	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		722.00000	723	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		1,639.00000	1,656	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		1,100.00000	1,104	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		967.00000	987	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,061.00000	1,065	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,028.00000	1,048	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		1,023.00000	1,028	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,091.00000	1,111	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		885.00000	886	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,352.00000	1,369	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		847.00000	847	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,414.00000	1,430	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		809.00000	810	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		1,477.00000	1,493	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		1,162.00000	1,165	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		879.00000	898	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		1,120.00000	1,124	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		938.00000	957	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		937.00000	942	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,254.00000	1,275	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		1,120.00000	1,124	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		938.00000	957	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		866.00000	866	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,383.00000	1,399	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		1,141.00000	1,145	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		908.00000	928	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		885.00000	886	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,352.00000	1,369	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		1,023.00000	1,028	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,091.00000	1,111	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		847.00000	847	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,414.00000	1,430	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		773.00000	774	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		1,541.00000	1,557	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		791.00000	792	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,508.00000	1,525	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		1,201.00000	1,205	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		818.00000	838	22.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.90	Call			1,227.00000	1,225	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			794.00000	808	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			1,181.00000	1,185	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			848.00000	868	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			1,141.00000	1,145	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			908.00000	928	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			954.00000	958	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,221.00000	1,241	24.09	0.00	0	0.00
AL13 On 07/05/2009 Index Future				241.88300	242.30200		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future				288.91500	288.91800		0.00	141,568,350.00	49	686.00
ALBI On 06/08/2009 Index Future				294.72800	294.72600		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future				286.05900	286.06300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future				123.43900	123.94600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				125.92300	126.43800		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				128.14600	128.66900		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi				290.90000	290.97850		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi				296.75400	296.82850		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi				301.99350	302.06450		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	359.66400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.75400	7.75400		35.44	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.53900	8.52200		35.44	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.19000	8.19100		35.44	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.59800	8.58400		35.44	0.00	0	0.00
J203 On 15/09/2017 jSwap				8.63800	8.62200		35.44	0.00	0	0.00
J204 On 21/12/2018 jSwap				8.72000	8.71500		35.44	0.00	0	0.00
J207 On 15/01/2020 jSwap				8.65500	8.65400		35.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.00600		8.04100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.95900		7.00600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.96700		6.97200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.52200		7.52800		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.55100		7.56000		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.23800		8.23400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.29200		8.28000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.50100		8.49900		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.51200		8.51000		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.57600		10.57400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.85400		9.84900		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.33600		9.32500		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.68100		9.67200		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			278.38600		278.08200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			283.98800		283.67200		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			289.00200		288.67600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.68400		6.53800		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,448.00000	3,259	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.16400		5.98100		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,890.00000	3,700	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	11	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,138.00000	3,946	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			5.00000	7	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,285.00000	1,284	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			64.00000	63	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.16000		8.10800		12.50	0.00	0	10,191.00
R157 On 07/05/2009 Bond Future	7.25	Call			544.00000	475	12.40	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,548.00000	5,773	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			93.00000	76	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,682.00000	9,960	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,510.00000	5,252	13.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			568.00000	605	13.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/08/2009 Bond Future			8.15200	8.09800		12.50	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		7,788.00000	7,558	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		1,667.00000	1,732	13.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.25000	8.19300		12.45	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call		3,327.00000	3,197	12.40	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		7,043.00000	7,214	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.35900	8.29900		12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		4,663.00000	4,520	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		7,465.00000	7,624	12.40	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.67300	8.70300		25.59	0.00	0	12,905.00
R186 On 07/05/2009 Bond Future	9.00	Call		5,821.00000	5,963	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		2,909.00000	2,750	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call		1,554.00000	1,592	25.44	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		8,912.00000	8,650	25.44	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call		341.00000	347	25.08	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put		16,340.00000	16,045	25.08	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		41.00000	41	24.78	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		25,593.00000	25,292	24.78	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.67700	8.70900		27.61	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		9,378.00000	9,538	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		6,546.00000	6,388	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call		3,201.00000	3,268	27.17	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		16,178.00000	15,928	27.17	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.73200	8.76400		26.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		11,351.00000	11,510	27.61	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		9,078.00000	8,924	27.61	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call		5,059.00000	5,146	26.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		18,471.00000	18,245	26.54	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.78800	8.82200		28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		10,060.00000	10,199	28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		15,772.00000	15,583	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		947.00000	939	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		481.00000	473	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.18400	8.13200		11.94	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call		5,170.00000	4,955	12.28	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		277.00000	296	12.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.16400	8.11000		12.42	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		6,102.00000	5,919	12.77	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		1,287.00000	1,339	12.77	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.24600	8.18900		11.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/11/2009 Bond Future	7.50	Call			2,637.00000	2,534	11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,560.00000	5,695	11.73	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.33700		8.27600		12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,296.00000	3,189	12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,447.00000	6,582	12.14	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.55600		8.58600		17.41	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,743.00000	3,834	17.90	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,379.00000	1,296	17.90	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.55400		8.58600		17.74	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,453.00000	6,557	18.23	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,773.00000	2,695	18.23	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.63200		8.66500		17.78	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,897.00000	2,948	17.63	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,614.00000	9,484	17.63	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.71600		8.75100		18.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,433.00000	5,510	18.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			8,450.00000	8,338	18.09	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.61000		8.59900		18.98	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			3,086.00000	3,016	19.36	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			2,143.00000	2,142	19.36	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			723.00000	687	18.90	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			6,261.00000	6,294	18.90	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			4,013.00000	3,939	19.51	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,534.00000	1,529	19.51	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.61300		8.60200		20.20	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			6,968.00000	6,906	20.77	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			3,067.00000	3,074	20.77	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.68300		8.67300		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,184.00000	3,151	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,624.00000	10,651	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.75800		8.74700		20.71	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,015.00000	5,973	20.78	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			9,314.00000	9,337	20.78	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.13100		8.07800		10.47	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call			3,742.00000	3,566	10.77	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			330.00000	354	10.77	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.10600		8.05100		10.73	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,084.00000	1,021	10.65	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,977.00000	5,113	10.65	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,208.00000	5,051	11.04	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			986.00000	1,028	11.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 05/11/2009 Bond Future			8.19400	8.13600		10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		2,188.00000	2,101	10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,405.00000	4,517	10.03	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.29300	8.23000		10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		2,677.00000	2,586	10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		5,087.00000	5,202	10.22	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.66200	8.65200		20.94	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,903.00000	3,831	21.44	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,698.00000	1,691	21.44	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.66800	8.65800		22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		6,985.00000	6,927	23.04	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		3,328.00000	3,333	23.04	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.73300	8.72200		21.67	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		3,208.00000	3,172	21.41	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		11,252.00000	11,285	21.41	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.80100	8.79000		23.04	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		6,238.00000	6,194	22.92	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		9,612.00000	9,635	22.92	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.71300	8.70400		23.01	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		2,895.00000	2,831	23.47	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		2,592.00000	2,587	23.47	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.72900	8.72200		23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		6,926.00000	6,879	24.37	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		3,572.00000	3,571	24.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.78700	8.78200		23.93	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		3,760.00000	3,735	23.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		10,730.00000	10,736	23.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.87300	8.87400		24.54	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		7,015.00000	7,005	24.84	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		9,409.00000	9,393	24.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.43200	8.49200		33.34	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		5,926.00000	6,253	34.40	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		1,814.00000	1,630	34.40	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.42900	8.49100		32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		7,397.00000	7,691	33.57	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		5,257.00000	5,022	33.57	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call		4,433.00000	4,641	32.75	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put		8,778.00000	8,458	32.75	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.46500	8.52900		35.44	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		13,814.00000	14,188	37.42	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		4,598.00000	4,432	37.42	0.00	0	2,500.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.25	Call			4,218.00000	4,390	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			16,305.00000	15,936	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			3,553.00000	3,703	34.74	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			18,356.00000	17,966	34.74	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.50300		8.56800		36.71	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			6,888.00000	7,106	36.27	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			16,690.00000	16,364	36.27	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			16,587.00000	16,965	39.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			6,046.00000	5,880	39.06	0.00	0	0.00
TRT1 On 07/05/2009 Index Future				287.17500	287.25100		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				292.95400	293.02600		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future				298.12700	298.19500		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.69680		6.67830		23.48	0.00	0	8,904.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			281.00000	286	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			302.00000	290	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			300.00000	306	23.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			272.00000	260	23.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			262.00000	268	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			334.00000	321	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			300.00000	306	23.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			272.00000	260	23.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			343.00000	351	22.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			215.00000	205	22.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			245.00000	250	24.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			367.00000	353	24.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			245.00000	250	24.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			367.00000	353	24.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			215.00000	219	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			437.00000	423	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			230.00000	234	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			401.00000	387	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			368.00000	376	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			190.00000	180	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			321.00000	328	22.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			243.00000	231	22.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			281.00000	286	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			302.00000	290	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			202.00000	206	25.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			474.00000	459	25.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			202.00000	206	25.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			474.00000	459	25.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			215.00000	219	24.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.90	Put		437.00000	423	24.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		230.00000	234	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		401.00000	387	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		179.00000	182	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		550.00000	535	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		190.00000	193	25.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		512.00000	496	25.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		164.00000	171	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		586.00000	574	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		150.00000	157	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		622.00000	610	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		179.00000	182	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		550.00000	535	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		150.00000	157	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		622.00000	610	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		42.00000	44	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,163.00000	1,147	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		33.00000	36	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,255.00000	1,239	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		63.00000	67	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		985.00000	970	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		94.00000	99	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		816.00000	802	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		125.00000	131	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		697.00000	684	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		137.00000	143	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		659.00000	647	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		343.00000	351	22.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		215.00000	205	22.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		394.00000	404	21.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		166.00000	157	21.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		424.00000	434	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		145.00000	137	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		424.00000	434	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		145.00000	137	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		488.00000	500	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		110.00000	103	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		137.00000	143	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		659.00000	647	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		114.00000	120	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		736.00000	723	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		94.00000	99	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		816.00000	802	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		78.00000	82	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		899.00000	885	26.49	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	7.35	Call		104.00000	109	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		776.00000	762	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		86.00000	90	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		857.00000	843	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		560.00000	574	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		82.00000	77	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		722.00000	737	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		44.00000	41	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		639.00000	654	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		61.00000	57	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		560.00000	574	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		82.00000	77	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		488.00000	500	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		110.00000	103	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		680.00000	695	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		52.00000	48	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		599.00000	613	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		71.00000	67	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		523.00000	536	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		95.00000	90	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		455.00000	466	21.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		126.00000	119	21.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		599.00000	613	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		71.00000	67	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		70.00000	74	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		942.00000	927	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		57.00000	60	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,029.00000	1,014	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		114.00000	120	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		736.00000	723	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		51.00000	54	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,073.00000	1,058	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		51.00000	54	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,073.00000	1,058	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		42.00000	44	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,163.00000	1,147	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		33.00000	36	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,255.00000	1,239	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		27.00000	28	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,348.00000	1,332	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		21.00000	23	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,443.00000	1,426	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		17.00000	18	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,538.00000	1,521	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		13.00000	14	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,635.00000	1,617	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		17.00000	18	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,538.00000	1,521	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		70.00000	74	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		942.00000	927	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		394.00000	404	21.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		166.00000	157	21.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.76130	6.74300		23.92	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		440.00000	446	23.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		447.00000	435	23.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		459.00000	466	23.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		416.00000	405	23.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		421.00000	428	24.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		478.00000	466	24.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		421.00000	428	24.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		478.00000	466	24.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		459.00000	466	23.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		416.00000	405	23.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		479.00000	487	23.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		386.00000	375	23.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		387.00000	393	24.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		544.00000	532	24.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		357.00000	362	25.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		614.00000	601	25.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		387.00000	393	24.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		544.00000	532	24.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		404.00000	410	24.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		511.00000	499	24.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		499.00000	507	23.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		356.00000	345	23.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		479.00000	487	23.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		386.00000	375	23.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		372.00000	377	24.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		579.00000	566	24.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		343.00000	348	25.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		650.00000	636	25.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		372.00000	377	24.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		579.00000	566	24.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		343.00000	348	25.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		650.00000	636	25.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		317.00000	321	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		724.00000	710	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		329.00000	334	25.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		686.00000	673	25.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		329.00000	334	25.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.10	Put		686.00000	673	25.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		543.00000	551	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		300.00000	290	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		300.00000	304	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		757.00000	743	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		269.00000	273	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		826.00000	812	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		567.00000	576	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		274.00000	264	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		520.00000	528	22.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		327.00000	317	22.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		317.00000	321	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		724.00000	710	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		284.00000	288	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		791.00000	777	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		620.00000	630	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		227.00000	219	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		567.00000	576	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		274.00000	264	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		269.00000	273	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		826.00000	812	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		241.00000	244	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		898.00000	883	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		300.00000	304	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		757.00000	743	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		241.00000	244	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		898.00000	883	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		215.00000	218	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		972.00000	957	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		255.00000	258	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		862.00000	847	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		228.00000	231	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		935.00000	919	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		203.00000	206	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,010.00000	994	25.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		651.00000	662	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		208.00000	201	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		593.00000	602	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		250.00000	241	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		684.00000	695	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		191.00000	184	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		520.00000	528	22.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		327.00000	317	22.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		593.00000	602	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		250.00000	241	22.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future			6.81550	6.79600		24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		555.00000	562	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		559.00000	547	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		574.00000	582	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		528.00000	516	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		537.00000	544	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		591.00000	578	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		555.00000	562	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		559.00000	547	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		594.00000	602	23.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		498.00000	486	23.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		519.00000	526	24.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		623.00000	610	24.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		613.00000	621	23.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		467.00000	455	23.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		675.00000	683	22.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		379.00000	368	22.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		633.00000	641	23.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		437.00000	425	23.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		486.00000	493	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		690.00000	677	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		456.00000	462	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		760.00000	747	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		429.00000	434	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		833.00000	819	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		395.00000	399	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		899.00000	884	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		721.00000	731	22.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		325.00000	316	22.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		519.00000	526	24.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		623.00000	610	24.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		782.00000	792	22.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		286.00000	277	22.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		721.00000	731	22.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		325.00000	316	22.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		751.00000	761	22.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		305.00000	296	22.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		697.00000	707	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		351.00000	341	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		653.00000	662	22.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		407.00000	396	22.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		502.00000	509	24.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		656.00000	643	24.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		471.00000	477	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		725.00000	712	25.10	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	7.15	Call		442.00000	448	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		796.00000	782	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		697.00000	707	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		351.00000	341	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		613.00000	621	23.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		467.00000	455	23.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		502.00000	509	24.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		656.00000	643	24.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		442.00000	448	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		796.00000	782	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		411.00000	417	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		865.00000	851	25.69	0.00	0	0.00

Total for Derivatives:							296,993,222.50	10,686	429,841.00
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Grand Total:							296,993,222.50	10,686	429,841.00
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