



Daily MTM Report

Daily summary for 31/03/2009

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	15.80400			0.00	0	0.00
R153 On 31/08/2010 Bond			6.89000	6.88000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.17000	8.15000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.67000	8.64500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.21500	8.18000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.54000	8.55500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.59000	8.59000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.17000	8.13500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.67000	8.64500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.74100	8.70300			0.00	0	0.00
R209 On 31/03/2036 Bond			8.43000	8.40500			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			9.65470	9.89120		26.51	295,202,107.20	30,576	146,741.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		463.00000	369	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		472.00000	614	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		527.00000	420	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		386.00000	515	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		304.00000	242	29.91	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		813.00000	988	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		628.00000	501	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		286.00000	396	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		600.00000	479	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		309.00000	425	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		574.00000	459	26.51	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		333.00000	454	26.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		484.00000	385	27.39	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		443.00000	580	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		600.00000	479	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		309.00000	425	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		505.00000	402	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		414.00000	547	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		390.00000	311	28.53	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		599.00000	756	28.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		374.00000	298	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		633.00000	793	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		221.00000	177	31.74	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,129.00000	1,322	31.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		390.00000	311	28.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		599.00000	756	28.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		359.00000	286	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		667.00000	831	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		359.00000	286	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		667.00000	831	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		280.00000	224	30.36	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		889.00000	1,069	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		317.00000	252	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		775.00000	948	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		269.00000	215	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		928.00000	1,110	30.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.00	Call			66.00000	46	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,175.00000	2,391	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			24.00000	16	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			2,933.00000	3,161	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			239.00000	191	31.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,047.00000	1,236	31.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			248.00000	199	31.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,007.00000	1,194	31.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			258.00000	207	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			967.00000	1,152	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			330.00000	263	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			739.00000	908	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			407.00000	324	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			566.00000	720	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			292.00000	233	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			850.00000	1,028	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			344.00000	274	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			703.00000	869	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			444.00000	353	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			502.00000	648	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			425.00000	338	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			534.00000	684	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			330.00000	263	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			739.00000	908	29.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			317.00000	252	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			775.00000	948	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			304.00000	242	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			813.00000	988	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			248.00000	199	31.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,007.00000	1,194	31.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			550.00000	439	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			359.00000	484	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			407.00000	324	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			566.00000	720	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			258.00000	207	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			967.00000	1,152	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			269.00000	215	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			928.00000	1,110	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			204.00000	164	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,213.00000	1,410	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			183.00000	142	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,341.00000	1,537	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			170.00000	127	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,429.00000	1,622	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			212.00000	171	31.96	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	10.85	Put		1,171.00000	1,366	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		221.00000	177	31.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,129.00000	1,322	31.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		197.00000	158	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,256.00000	1,454	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		139.00000	101	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,598.00000	1,796	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		99.00000	71	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		1,858.00000	2,066	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		94.00000	66	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		1,903.00000	2,112	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		79.00000	55	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,038.00000	2,250	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		164.00000	120	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,473.00000	1,665	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		212.00000	171	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,171.00000	1,366	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		656.00000	523	25.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		265.00000	368	25.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		463.00000	369	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		472.00000	614	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		505.00000	402	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		414.00000	547	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		717.00000	571	25.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		226.00000	316	25.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		1,044.00000	852	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		102.00000	147	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		1,044.00000	852	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		102.00000	147	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,167.00000	966	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		76.00000	112	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		1,210.00000	1,006	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		68.00000	101	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,253.00000	1,046	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		61.00000	92	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,340.00000	1,129	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		49.00000	74	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,296.00000	1,087	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		55.00000	83	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,476.00000	1,258	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		35.00000	53	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,296.00000	1,087	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		55.00000	83	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call		1,125.00000	927	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put		84.00000	123	24.48	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	8.25	Call		1,662.00000	1,438	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put		21.00000	33	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		1,568.00000	1,347	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		27.00000	42	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1,385.00000	1,172	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		44.00000	67	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		965.00000	780	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		124.00000	175	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call		889.00000	715	24.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put		148.00000	210	24.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		1,615.00000	1,392	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		24.00000	37	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		1,522.00000	1,302	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		30.00000	48	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call		1,430.00000	1,215	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put		39.00000	60	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		1,084.00000	889	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		93.00000	135	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call		1,004.00000	815	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put		113.00000	161	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		926.00000	747	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		135.00000	192	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		1,853.00000	1,624	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		12.00000	19	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call		1,757.00000	1,530	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put		16.00000	25	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1,385.00000	1,172	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		44.00000	67	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,476.00000	1,258	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		35.00000	53	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		1,709.00000	1,484	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		18.00000	29	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		1,522.00000	1,302	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		30.00000	48	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		1,084.00000	889	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		93.00000	135	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,340.00000	1,129	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		49.00000	74	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,253.00000	1,046	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		61.00000	92	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,167.00000	966	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		76.00000	112	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		926.00000	747	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		135.00000	192	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		852.00000	684	24.84	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 12/06/2009 Currency Future	9.20	Put			161.00000	229	24.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			781.00000	624	25.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			190.00000	270	25.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			852.00000	684	24.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			161.00000	229	24.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			550.00000	439	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			359.00000	484	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			781.00000	624	25.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			190.00000	270	25.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			717.00000	571	25.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			226.00000	316	25.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			628.00000	501	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			286.00000	396	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			374.00000	298	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			633.00000	793	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			229.00000	184	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,088.00000	1,279	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			170.00000	127	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,429.00000	1,622	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			155.00000	113	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,514.00000	1,708	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			190.00000	150	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,298.00000	1,495	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			176.00000	134	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,385.00000	1,579	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			204.00000	164	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,213.00000	1,410	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			176.00000	134	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,385.00000	1,579	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			147.00000	107	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,556.00000	1,752	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			132.00000	95	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,640.00000	1,840	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			118.00000	84	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,727.00000	1,930	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			105.00000	75	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,814.00000	2,020	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			125.00000	90	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,683.00000	1,885	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			111.00000	80	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,770.00000	1,975	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			89.00000	62	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,947.00000	2,158	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			70.00000	49	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,129.00000	2,344	32.42	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		62.00000	43	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,221.00000	2,438	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call		55.00000	38	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,314.00000	2,533	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		49.00000	33	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		2,407.00000	2,628	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		83.00000	59	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		1,992.00000	2,204	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		74.00000	52	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		2,083.00000	2,297	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		58.00000	40	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,267.00000	2,485	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		111.00000	80	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,770.00000	1,975	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		62.00000	43	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,221.00000	2,438	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		147.00000	107	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,556.00000	1,752	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		132.00000	95	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,640.00000	1,840	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		183.00000	142	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,341.00000	1,537	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		139.00000	101	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,598.00000	1,796	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		444.00000	353	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		502.00000	648	27.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		574.00000	459	26.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		333.00000	454	26.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		484.00000	385	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		443.00000	580	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		749.00000	596	25.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		207.00000	292	25.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		686.00000	546	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		245.00000	341	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		686.00000	546	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		245.00000	341	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		816.00000	654	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		175.00000	249	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		749.00000	596	25.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		207.00000	292	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.79290	10.03220		26.67	293,787.00	30	2,523.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		712.00000	612	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		730.00000	869	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		591.00000	510	28.52	0.00	0	600.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		959.00000	1,117	28.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.85	Call			794.00000	682	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			611.00000	739	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			858.00000	740	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			526.00000	648	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			835.00000	720	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			553.00000	677	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			773.00000	663	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			640.00000	770	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			773.00000	663	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			640.00000	770	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			640.00000	551	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			858.00000	1,008	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			623.00000	536	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			891.00000	1,044	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			607.00000	523	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			925.00000	1,080	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			607.00000	523	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			925.00000	1,080	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			558.00000	476	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,026.00000	1,183	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			488.00000	415	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,156.00000	1,322	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			411.00000	348	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,328.00000	1,505	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			82.00000	68	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,050.00000	3,275	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			440.00000	374	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,258.00000	1,431	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			456.00000	387	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,223.00000	1,394	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			472.00000	401	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,189.00000	1,358	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			576.00000	493	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			994.00000	1,150	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			657.00000	565	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			825.00000	972	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			522.00000	445	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,090.00000	1,252	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			505.00000	430	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,122.00000	1,287	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			693.00000	596	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			761.00000	903	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			752.00000	645	27.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			670.00000	803	27.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			675.00000	580	27.74	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	10.15	Put			793.00000	937	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			540.00000	460	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,057.00000	1,218	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			522.00000	445	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,090.00000	1,252	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			440.00000	374	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,258.00000	1,431	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			540.00000	460	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,057.00000	1,218	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			623.00000	536	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			891.00000	1,044	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			657.00000	565	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			825.00000	972	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			732.00000	628	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			700.00000	835	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			319.00000	269	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,587.00000	1,776	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			814.00000	701	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			582.00000	708	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			905.00000	782	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			473.00000	589	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			858.00000	740	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			526.00000	648	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			814.00000	701	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			582.00000	708	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			591.00000	510	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			959.00000	1,117	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			930.00000	802	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			448.00000	559	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			881.00000	761	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			499.00000	618	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			956.00000	823	25.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			424.00000	530	25.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			693.00000	596	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			761.00000	903	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			425.00000	361	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,293.00000	1,468	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			396.00000	336	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,364.00000	1,543	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			675.00000	580	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			793.00000	937	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			383.00000	324	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,400.00000	1,581	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			356.00000	301	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,474.00000	1,658	28.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Call			456.00000	387	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,223.00000	1,394	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			383.00000	324	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,400.00000	1,581	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			331.00000	279	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,549.00000	1,737	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			425.00000	361	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,293.00000	1,468	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			369.00000	312	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,437.00000	1,619	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			712.00000	612	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			730.00000	869	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			369.00000	312	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,437.00000	1,619	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			344.00000	290	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			1,511.00000	1,697	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			505.00000	430	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,122.00000	1,287	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			356.00000	301	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,474.00000	1,658	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			308.00000	259	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			1,626.00000	1,816	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			881.00000	761	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			499.00000	618	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			1,076.00000	919	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			344.00000	426	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			1,175.00000	1,002	24.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			293.00000	359	24.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			982.00000	846	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			400.00000	503	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			930.00000	802	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			448.00000	559	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			1,209.00000	1,034	24.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			277.00000	341	24.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			1,013.00000	870	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			380.00000	477	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			1,108.00000	945	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			326.00000	402	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			0.00000	846	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	503	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	682	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			0.00000	739	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	645	27.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	803	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.91770		10.15970		26.60	0.00	0	615.00

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	10.15	Call			904.00000	802	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			894.00000	1,034	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			960.00000	854	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			800.00000	936	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,021.00000	909	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			711.00000	842	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,042.00000	928	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			682.00000	810	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,021.00000	909	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			711.00000	842	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			941.00000	836	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			831.00000	969	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			402.00000	358	32.10	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,543.00000	2,740	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,000.00000	891	26.60	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			740.00000	873	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			832.00000	738	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,022.00000	1,171	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			799.00000	709	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,089.00000	1,241	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			783.00000	695	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,123.00000	1,277	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			752.00000	667	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,192.00000	1,350	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			694.00000	617	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,335.00000	1,499	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			631.00000	561	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,521.00000	1,693	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			643.00000	572	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,483.00000	1,654	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			668.00000	594	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,408.00000	1,576	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			849.00000	754	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			990.00000	1,136	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			815.00000	723	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,056.00000	1,206	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			737.00000	654	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,227.00000	1,387	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			708.00000	629	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,298.00000	1,461	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			694.00000	617	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,335.00000	1,499	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,353.00000	1,198	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			393.00000	480	24.63	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			885.00000	785	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Put			926.00000	1,068	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			922.00000	819	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			862.00000	1,001	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			767.00000	681	28.16	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,157.00000	1,313	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			722.00000	642	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,263.00000	1,424	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			922.00000	819	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			862.00000	1,001	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			321.00000	284	33.46	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,161.00000	3,367	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			607.00000	541	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,598.00000	1,773	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			619.00000	551	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,559.00000	1,733	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			575.00000	512	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,715.00000	1,894	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			596.00000	531	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,637.00000	1,813	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			402.00000	358	32.10	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,543.00000	2,740	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			516.00000	458	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,956.00000	2,140	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			535.00000	475	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,875.00000	2,057	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			446.00000	396	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,287.00000	2,479	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			389.00000	346	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,629.00000	2,828	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			342.00000	304	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,982.00000	3,186	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			301.00000	262	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,341.00000	3,545	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			462.00000	411	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,203.00000	2,393	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			353.00000	314	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,893.00000	3,097	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			311.00000	275	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,251.00000	3,457	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,843.00000	1,645	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			184.00000	227	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,414.00000	1,254	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			354.00000	436	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,086.00000	967	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			626.00000	749	26.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.10	Call			431.00000	383	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,371.00000	2,565	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			291.00000	250	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,432.00000	3,632	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,923.00000	1,720	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			163.00000	202	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,477.00000	1,312	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			318.00000	394	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,132.00000	1,008	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			573.00000	690	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			885.00000	785	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			926.00000	1,068	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			554.00000	493	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,795.00000	1,975	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			364.00000	324	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,805.00000	3,007	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,617.00000	1,435	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			257.00000	317	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,237.00000	1,097	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			477.00000	579	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			479.00000	425	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,120.00000	2,308	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			255.00000	217	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,696.00000	3,899	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,545.00000	1,372	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			285.00000	354	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,183.00000	1,051	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			523.00000	634	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			377.00000	335	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,717.00000	2,917	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			311.00000	275	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,251.00000	3,457	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			244.00000	207	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,784.00000	3,989	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,690.00000	1,500	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			231.00000	282	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,294.00000	1,145	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			434.00000	527	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			497.00000	441	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,037.00000	2,223	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			331.00000	294	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,072.00000	3,276	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			267.00000	227	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,608.00000	3,810	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,766.00000	1,571	23.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.60	Put		206.00000	254	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		416.00000	370	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		2,457.00000	2,652	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		342.00000	304	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,982.00000	3,186	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		280.00000	239	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		3,520.00000	3,721	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		1,653.00000	1,467	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		244.00000	300	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		1,265.00000	1,120	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		455.00000	553	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		980.00000	872	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		770.00000	905	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		488.00000	433	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		2,078.00000	2,265	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		396.00000	352	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		2,586.00000	2,784	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		326.00000	289	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		3,117.00000	3,321	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		261.00000	222	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		3,652.00000	3,854	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,087.00000	1,876	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		127.00000	158	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,617.00000	1,435	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		257.00000	317	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		479.00000	425	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,120.00000	2,308	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		2,171.00000	1,957	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		112.00000	139	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		1,294.00000	1,145	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		434.00000	527	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,214.00000	1,998	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		105.00000	130	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,728.00000	1,536	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		218.00000	268	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		1,323.00000	1,171	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		413.00000	503	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		631.00000	561	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,521.00000	1,693	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		506.00000	449	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,997.00000	2,181	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		409.00000	364	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		2,500.00000	2,696	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		337.00000	299	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,027.00000	3,231	33.20	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	7.90	Call			2,345.00000	2,123	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			85.00000	106	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,414.00000	1,254	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			354.00000	436	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			431.00000	383	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,371.00000	2,565	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,301.00000	2,081	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			91.00000	113	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,805.00000	1,608	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			195.00000	240	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,383.00000	1,226	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			373.00000	458	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,064.00000	947	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			654.00000	780	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			655.00000	583	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,445.00000	1,615	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			525.00000	466	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,916.00000	2,098	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			424.00000	376	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,414.00000	2,609	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			296.00000	256	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,386.00000	3,589	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,523.00000	2,297	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			64.00000	79	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,004.00000	1,797	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			144.00000	179	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			575.00000	512	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,715.00000	1,894	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,569.00000	2,341	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			59.00000	73	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,045.00000	1,836	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			135.00000	168	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,581.00000	1,403	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			271.00000	336	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,210.00000	1,074	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			500.00000	606	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			585.00000	521	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,676.00000	1,854	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			471.00000	418	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,161.00000	2,350	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,614.00000	2,385	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			54.00000	68	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,257.00000	2,039	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			98.00000	121	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,353.00000	1,198	24.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.20	Put			393.00000	480	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,963.00000	1,758	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			153.00000	190	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,510.00000	1,342	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			300.00000	374	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,157.00000	1,030	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			547.00000	662	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			564.00000	502	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,755.00000	1,935	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			454.00000	403	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,245.00000	2,436	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			370.00000	330	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,761.00000	2,962	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			238.00000	202	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,828.00000	4,034	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,545.00000	1,372	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			285.00000	354	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			462.00000	411	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,203.00000	2,393	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			222.00000	187	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,962.00000	4,170	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			232.00000	197	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,873.00000	4,079	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,581.00000	1,403	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			271.00000	336	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			471.00000	418	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,161.00000	2,350	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			383.00000	340	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,673.00000	2,873	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			249.00000	212	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,740.00000	3,944	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			211.00000	179	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,052.00000	4,261	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,129.00000	1,916	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			119.00000	148	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,004.00000	1,797	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			144.00000	179	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,087.00000	1,876	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			127.00000	158	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,523.00000	2,297	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			64.00000	79	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,214.00000	1,998	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			105.00000	130	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			1,883.00000	1,682	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			173.00000	214	23.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Call		506.00000	449	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,997.00000	2,181	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		337.00000	299	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,027.00000	3,231	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		206.00000	174	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		4,097.00000	4,307	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		2,389.00000	2,166	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		79.00000	98	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		274.00000	233	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		3,564.00000	3,765	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		2,478.00000	2,253	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		68.00000	85	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		287.00000	244	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		3,477.00000	3,677	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		2,799.00000	2,566	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		39.00000	49	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		2,940.00000	2,705	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		30.00000	37	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,728.00000	1,536	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		218.00000	268	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		767.00000	681	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,157.00000	1,313	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		359.00000	319	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		2,849.00000	3,051	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		316.00000	280	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		3,206.00000	3,412	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		2,987.00000	2,752	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		28.00000	34	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		1,766.00000	1,571	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		206.00000	254	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		0.00000	2,430	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		0.00000	62	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		0.00000	1,342	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		0.00000	374	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		0.00000	605	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		0.00000	1,538	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	466	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		0.00000	2,098	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		0.00000	244	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		0.00000	3,677	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.04530	10.29040		26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		1,063.00000	954	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,073.00000	1,209	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		1,141.00000	1,023	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		951.00000	1,078	26.81	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 15/03/2010 Currency Future	9.95	Call			1,204.00000	1,079	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			864.00000	984	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,204.00000	1,079	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			864.00000	984	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,121.00000	1,005	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			981.00000	1,110	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			569.00000	514	31.26	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,578.00000	2,768	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,249.00000	1,119	26.32	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			809.00000	924	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,121.00000	1,005	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			981.00000	1,110	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			993.00000	891	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,202.00000	1,345	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			976.00000	876	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,236.00000	1,380	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,010.00000	906	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,169.00000	1,311	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			960.00000	861	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,269.00000	1,416	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			913.00000	819	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,372.00000	1,524	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			840.00000	755	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,550.00000	1,709	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			776.00000	697	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,735.00000	1,902	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			788.00000	708	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,698.00000	1,863	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			814.00000	731	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,623.00000	1,786	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			801.00000	719	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,660.00000	1,824	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			883.00000	792	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,442.00000	1,597	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			897.00000	806	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,407.00000	1,560	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			854.00000	767	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,514.00000	1,672	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			827.00000	743	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,587.00000	1,747	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			868.00000	780	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,478.00000	1,634	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			928.00000	833	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,337.00000	1,487	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			960.00000	861	27.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,269.00000	1,416	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		897.00000	806	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,407.00000	1,560	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		764.00000	686	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,773.00000	1,941	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		731.00000	657	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,881.00000	2,052	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		752.00000	676	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,811.00000	1,980	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		752.00000	676	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,811.00000	1,980	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		740.00000	665	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,850.00000	2,020	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		686.00000	617	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,045.00000	2,222	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		729.00000	655	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,888.00000	2,060	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		718.00000	645	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,927.00000	2,100	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		666.00000	599	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		2,125.00000	2,304	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		707.00000	636	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		1,966.00000	2,140	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		696.00000	626	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,006.00000	2,181	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		1,296.00000	1,161	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		755.00000	865	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,162.00000	1,042	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		921.00000	1,046	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		1,082.00000	971	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,042.00000	1,176	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		1,045.00000	938	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,105.00000	1,243	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		532.00000	474	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		2,791.00000	2,979	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		1,420.00000	1,274	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		630.00000	729	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		696.00000	626	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,006.00000	2,181	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		343.00000	296	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		3,753.00000	3,951	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		1,500.00000	1,348	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		560.00000	652	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		883.00000	792	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,442.00000	1,597	28.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.55	Call			364.00000	315	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,624.00000	3,820	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,556.00000	1,399	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			516.00000	604	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			379.00000	328	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,539.00000	3,733	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,585.00000	1,425	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			495.00000	580	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			814.00000	731	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,623.00000	1,786	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			387.00000	335	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,497.00000	3,690	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,644.00000	1,480	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			453.00000	534	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			403.00000	349	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,412.00000	3,604	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			646.00000	582	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,206.00000	2,387	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			310.00000	267	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,969.00000	4,172	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,320.00000	1,183	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			729.00000	837	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			675.00000	608	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,085.00000	2,263	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			656.00000	591	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,165.00000	2,345	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			316.00000	272	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,926.00000	4,127	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			646.00000	582	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,206.00000	2,387	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			628.00000	566	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,287.00000	2,470	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			610.00000	550	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,370.00000	2,555	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			285.00000	245	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,145.00000	4,350	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,272.00000	1,140	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			782.00000	894	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			764.00000	686	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,773.00000	1,941	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			656.00000	591	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,165.00000	2,345	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			637.00000	574	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,246.00000	2,428	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			304.00000	261	31.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.00	Put		4,013.00000	4,216	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		1,369.00000	1,227	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		679.00000	782	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		329.00000	284	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,839.00000	4,039	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		1,473.00000	1,323	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		583.00000	677	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		1,528.00000	1,373	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		538.00000	628	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		372.00000	322	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,581.00000	3,776	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		1,832.00000	1,655	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		342.00000	409	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		419.00000	364	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		3,329.00000	3,519	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		1,736.00000	1,565	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		395.00000	470	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		944.00000	847	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,303.00000	1,451	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		827.00000	743	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,587.00000	1,747	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		801.00000	719	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,660.00000	1,824	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		395.00000	342	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		3,454.00000	3,647	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		868.00000	780	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,478.00000	1,634	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		740.00000	665	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,850.00000	2,020	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		357.00000	309	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		3,667.00000	3,863	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		1,800.00000	1,624	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		359.00000	429	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		976.00000	876	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,236.00000	1,380	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		944.00000	847	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,303.00000	1,451	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		411.00000	357	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		3,371.00000	3,561	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		1,705.00000	1,536	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		414.00000	491	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		350.00000	302	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		3,710.00000	3,907	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		1,866.00000	1,686	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		325.00000	390	24.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.15	Call			428.00000	372	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,287.00000	3,476	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,968.00000	1,782	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			278.00000	336	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			1,027.00000	922	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,137.00000	1,276	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			454.00000	395	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,164.00000	3,350	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			2,003.00000	1,815	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			263.00000	319	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,045.00000	938	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,105.00000	1,243	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			463.00000	403	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			3,123.00000	3,308	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			2,075.00000	1,882	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			235.00000	287	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			482.00000	420	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			3,041.00000	3,225	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			2,039.00000	1,848	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			249.00000	303	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			1,101.00000	988	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,011.00000	1,143	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			1,064.00000	954	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,073.00000	1,209	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			472.00000	412	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			3,082.00000	3,266	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			2,349.00000	2,135	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			159.00000	190	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			1,227.00000	1,099	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			836.00000	954	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			1,183.00000	1,060	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			892.00000	1,015	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			539.00000	484	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			2,748.00000	2,938	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			2,308.00000	2,098	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			167.00000	203	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			2,432.00000	2,214	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			142.00000	169	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,272.00000	1,140	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			782.00000	894	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			553.00000	500	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			2,663.00000	2,855	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			2,474.00000	2,255	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			134.00000	160	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			1,344.00000	1,205	25.96	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 15/03/2010 Currency Future	9.65	Put		704.00000	809	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,162.00000	1,042	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		921.00000	1,046	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		561.00000	507	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		2,621.00000	2,811	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		0.00000	1,988	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		0.00000	243	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		0.00000	1,023	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		0.00000	1,078	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		0.00000	988	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		0.00000	1,143	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		0.00000	446	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		0.00000	3,101	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			10.13670	10.37930		26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		1,195.00000	1,095	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,215.00000	1,359	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		1,271.00000	1,164	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,092.00000	1,228	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		1,332.00000	1,220	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,003.00000	1,133	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		1,353.00000	1,239	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		974.00000	1,102	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		733.00000	677	30.34	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		2,503.00000	2,691	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,636.00000	1,497	25.56	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		657.00000	761	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		2,564.00000	2,357	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		185.00000	221	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		1,487.00000	1,361	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		808.00000	925	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		1,441.00000	1,319	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		862.00000	983	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		1,396.00000	1,279	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		917.00000	1,042	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		1,311.00000	1,201	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,032.00000	1,164	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		1,232.00000	1,129	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,153.00000	1,292	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		688.00000	638	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		2,709.00000	2,901	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		2,524.00000	2,318	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		194.00000	232	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		1,464.00000	1,340	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		835.00000	954	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		1,418.00000	1,299	26.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Put		889.00000	1,012	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		1,374.00000	1,258	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		945.00000	1,072	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		1,291.00000	1,182	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,062.00000	1,196	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		1,251.00000	1,146	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,122.00000	1,260	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		1,213.00000	1,112	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,184.00000	1,325	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		680.00000	630	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		2,751.00000	2,944	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		2,404.00000	2,205	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		225.00000	269	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		1,396.00000	1,279	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		917.00000	1,042	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		1,232.00000	1,129	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,153.00000	1,292	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		1,159.00000	1,063	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		1,280.00000	1,426	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		656.00000	605	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		2,877.00000	3,069	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		0.00000	2,102	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		0.00000	315	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		0.00000	1,220	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		0.00000	1,133	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		0.00000	1,112	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		0.00000	1,325	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		0.00000	1,079	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		0.00000	1,392	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		0.00000	1,047	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		0.00000	1,461	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		0.00000	1,017	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		0.00000	1,530	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		0.00000	575	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		0.00000	3,188	31.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.83670	14.03340		23.70	1,051,589.20	76	11,249.00
£ / R On 12/06/2009 Currency Future	14.05	Call		554.00000	505	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		570.00000	719	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		593.00000	540	24.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		510.00000	654	24.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		614.00000	559	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		481.00000	622	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		573.00000	523	24.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		540.00000	686	24.20	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 12/06/2009 Currency Future	13.90	Call			614.00000	559	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			481.00000	622	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			516.00000	473	24.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			633.00000	786	24.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			498.00000	457	24.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			665.00000	821	24.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			481.00000	443	25.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			698.00000	856	25.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			465.00000	429	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			732.00000	892	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			534.00000	489	24.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			601.00000	752	24.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			369.00000	335	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			985.00000	1,149	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			302.00000	268	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,169.00000	1,332	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			187.00000	167	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,553.00000	1,730	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			251.00000	223	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,317.00000	1,486	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			275.00000	245	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,242.00000	1,408	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			263.00000	234	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,279.00000	1,447	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			302.00000	268	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,169.00000	1,332	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			435.00000	402	25.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			801.00000	965	25.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			394.00000	366	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			910.00000	1,079	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			357.00000	321	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,024.00000	1,184	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			331.00000	294	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,097.00000	1,257	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			316.00000	281	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,133.00000	1,294	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			288.00000	256	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,205.00000	1,370	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			369.00000	335	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			985.00000	1,149	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			346.00000	307	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,062.00000	1,220	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			381.00000	350	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			948.00000	1,113	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			381.00000	350	26.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.60	Put			948.00000	1,113	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			407.00000	377	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			873.00000	1,041	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			450.00000	415	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			766.00000	928	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			421.00000	389	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			837.00000	1,003	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			196.00000	175	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,513.00000	1,688	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			239.00000	213	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,355.00000	1,526	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			196.00000	175	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,513.00000	1,688	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			263.00000	234	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,279.00000	1,447	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			178.00000	159	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,594.00000	1,772	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			217.00000	193	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,433.00000	1,606	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			516.00000	473	24.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			633.00000	786	24.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			316.00000	281	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,133.00000	1,294	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			228.00000	203	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,394.00000	1,566	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			160.00000	143	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,677.00000	1,857	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			111.00000	100	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,977.00000	2,163	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			84.00000	76	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,201.00000	2,389	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			117.00000	105	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,933.00000	2,118	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			145.00000	130	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,761.00000	1,943	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			137.00000	123	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,804.00000	1,986	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			152.00000	136	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,719.00000	1,900	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			130.00000	117	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,847.00000	2,030	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			152.00000	136	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,719.00000	1,900	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			67.00000	61	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,383.00000	2,574	26.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.00	Call			99.00000	90	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,066.00000	2,253	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			89.00000	80	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,155.00000	2,344	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			56.00000	51	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,523.00000	2,714	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			79.00000	72	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,246.00000	2,435	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			63.00000	57	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,430.00000	2,621	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			50.00000	46	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,616.00000	2,809	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			44.00000	41	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,711.00000	2,904	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			41.00000	38	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,758.00000	2,952	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			59.00000	54	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,476.00000	2,668	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			75.00000	68	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,292.00000	2,481	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			39.00000	36	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,806.00000	2,999	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			25.00000	24	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,142.00000	3,337	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			29.00000	27	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,045.00000	3,240	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			16.00000	15	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,483.00000	3,678	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			11.00000	10	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,777.00000	3,974	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			5.00000	5	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,371.00000	4,568	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			2.00000	2	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,968.00000	5,165	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			1.00000	2	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,118.00000	5,315	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			3.00000	3	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,769.00000	4,966	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			5.00000	5	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,321.00000	4,518	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			6.00000	6	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,222.00000	4,419	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			3.00000	3	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,719.00000	4,916	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			22.00000	21	26.16	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	17.25	Put		3,239.00000	3,434	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		71.00000	64	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,337.00000	2,528	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		123.00000	111	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		1,890.00000	2,074	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		251.00000	223	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,317.00000	1,486	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		206.00000	184	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,473.00000	1,647	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		187.00000	167	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,553.00000	1,730	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		169.00000	151	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		1,635.00000	1,814	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		331.00000	294	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,097.00000	1,257	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		206.00000	184	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,473.00000	1,647	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		239.00000	213	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,355.00000	1,526	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		160.00000	143	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,677.00000	1,857	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		123.00000	111	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		1,890.00000	2,074	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		111.00000	100	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,977.00000	2,163	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		145.00000	130	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,761.00000	1,943	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		79.00000	72	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,246.00000	2,435	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		111.00000	100	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,977.00000	2,163	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		89.00000	80	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,155.00000	2,344	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		105.00000	94	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		2,021.00000	2,208	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		94.00000	85	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		2,110.00000	2,298	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		63.00000	57	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,430.00000	2,621	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		99.00000	90	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,066.00000	2,253	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		71.00000	64	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,337.00000	2,528	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		50.00000	46	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,616.00000	2,809	26.16	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	16.80	Call			39.00000	36	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,806.00000	2,999	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			44.00000	41	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,711.00000	2,904	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			34.00000	32	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,901.00000	3,095	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			30.00000	28	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,997.00000	3,192	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			34.00000	32	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,901.00000	3,095	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			27.00000	25	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,093.00000	3,288	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			53.00000	48	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,569.00000	2,762	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			47.00000	43	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,663.00000	2,856	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			37.00000	34	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,853.00000	3,047	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			32.00000	30	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,949.00000	3,143	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			84.00000	76	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,201.00000	2,389	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			67.00000	61	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,383.00000	2,574	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			37.00000	34	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,853.00000	3,047	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			19.00000	18	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,336.00000	3,532	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			17.00000	16	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,434.00000	3,629	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			15.00000	14	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,531.00000	3,727	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			13.00000	12	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,630.00000	3,826	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			4.00000	4	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,421.00000	4,618	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			4.00000	4	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,520.00000	4,717	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			3.00000	3	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,620.00000	4,817	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			2.00000	2	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,819.00000	5,016	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			2.00000	2	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,919.00000	5,115	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			2.00000	2	26.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.05	Put			5,018.00000	5,215	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			10.00000	10	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,827.00000	4,023	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			9.00000	8	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,925.00000	4,122	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			8.00000	7	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,024.00000	4,221	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			7.00000	6	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,123.00000	4,320	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			9.00000	8	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,925.00000	4,122	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			7.00000	6	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,123.00000	4,320	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			4.00000	4	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,421.00000	4,618	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			3.00000	3	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,620.00000	4,817	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			4.00000	4	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,471.00000	4,667	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			3.00000	3	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,570.00000	4,767	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			3.00000	3	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,670.00000	4,866	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			2.00000	2	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,869.00000	5,066	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			2.00000	2	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,068.00000	5,265	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			1.00000	1	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,168.00000	5,365	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			2.00000	2	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,819.00000	5,016	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			2.00000	2	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,018.00000	5,215	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			1.00000	1	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,218.00000	5,415	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			1.00000	1	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,318.00000	5,514	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			1.00000	1	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,418.00000	5,614	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			1.00000	1	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,517.00000	5,714	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			2.00000	2	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,869.00000	5,066	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			1.00000	1	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,268.00000	5,465	26.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.40	Call			1.00000	1	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,368.00000	5,564	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			18.00000	17	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,385.00000	3,580	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			14.00000	13	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,581.00000	3,777	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			12.00000	12	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,679.00000	3,875	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			9.00000	9	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,876.00000	4,072	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			8.00000	8	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,975.00000	4,171	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			7.00000	7	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,074.00000	4,270	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			6.00000	6	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,173.00000	4,369	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			27.00000	25	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,093.00000	3,288	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			24.00000	22	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,190.00000	3,385	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			21.00000	20	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,287.00000	3,483	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			18.00000	17	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,385.00000	3,580	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			9.00000	9	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,876.00000	4,072	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			47.00000	43	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,663.00000	2,856	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			25.00000	24	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,142.00000	3,337	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			29.00000	27	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,045.00000	3,240	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			19.00000	18	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,336.00000	3,532	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			15.00000	14	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,531.00000	3,727	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			59.00000	54	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,476.00000	2,668	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			117.00000	105	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,933.00000	2,118	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			394.00000	366	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			910.00000	1,079	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			683.00000	619	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			400.00000	533	23.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			636.00000	579	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.85	Put		453.00000	592	23.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		554.00000	505	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		570.00000	719	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		708.00000	640	23.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		375.00000	503	23.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		659.00000	599	23.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		426.00000	562	23.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		435.00000	402	25.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		801.00000	965	25.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call		827.00000	734	22.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put		294.00000	397	22.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		765.00000	685	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		331.00000	448	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		659.00000	599	23.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		426.00000	562	23.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		734.00000	662	23.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		351.00000	475	23.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		636.00000	579	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		453.00000	592	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		450.00000	415	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		766.00000	928	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		465.00000	429	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		732.00000	892	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		796.00000	709	22.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		312.00000	422	22.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		734.00000	662	23.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		351.00000	475	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.04240	14.24230		24.15	0.00	0	3,466.00
£ / R On 14/09/2009 Currency Future	14.25	Call		883.00000	838	24.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		891.00000	1,045	24.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		903.00000	855	24.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		860.00000	1,013	24.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		942.00000	892	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		800.00000	949	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		942.00000	892	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		800.00000	949	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		846.00000	804	24.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		954.00000	1,111	24.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		811.00000	772	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,019.00000	1,179	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		794.00000	756	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,052.00000	1,214	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		864.00000	820	24.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		922.00000	1,078	24.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		688.00000	650	25.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Put			1,295.00000	1,458	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			609.00000	569	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,467.00000	1,626	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			460.00000	431	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,818.00000	1,989	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			530.00000	496	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,638.00000	1,804	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			561.00000	524	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,568.00000	1,732	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			593.00000	554	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,500.00000	1,661	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			688.00000	650	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,295.00000	1,458	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			761.00000	727	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,119.00000	1,284	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			716.00000	685	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,224.00000	1,392	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			609.00000	569	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,467.00000	1,626	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			643.00000	600	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,401.00000	1,558	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			674.00000	633	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,332.00000	1,491	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			626.00000	584	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,434.00000	1,592	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			661.00000	616	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,368.00000	1,524	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			702.00000	667	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,259.00000	1,425	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			674.00000	633	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,332.00000	1,491	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			545.00000	510	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,603.00000	1,768	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			576.00000	539	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,534.00000	1,696	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			731.00000	698	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,189.00000	1,356	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			530.00000	496	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,638.00000	1,804	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			460.00000	431	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,818.00000	1,989	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			501.00000	469	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,709.00000	1,877	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			447.00000	419	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,855.00000	2,027	25.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.70	Call			434.00000	407	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,892.00000	2,065	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			487.00000	456	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,745.00000	1,914	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			828.00000	787	24.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			986.00000	1,145	24.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			409.00000	385	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,967.00000	2,142	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			746.00000	712	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,154.00000	1,320	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			702.00000	667	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,259.00000	1,425	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			516.00000	483	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,673.00000	1,840	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			864.00000	820	24.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			922.00000	1,078	24.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			982.00000	930	24.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			739.00000	888	24.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,002.00000	950	23.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			710.00000	858	23.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			962.00000	911	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			770.00000	918	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			923.00000	873	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			830.00000	981	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			777.00000	741	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,085.00000	1,249	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			545.00000	510	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,603.00000	1,768	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			386.00000	363	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,044.00000	2,220	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			516.00000	483	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,673.00000	1,840	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			409.00000	385	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,967.00000	2,142	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			386.00000	363	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,044.00000	2,220	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			364.00000	342	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,121.00000	2,300	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			342.00000	323	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,200.00000	2,380	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			626.00000	584	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,434.00000	1,592	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			473.00000	444	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,781.00000	1,951	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			422.00000	396	25.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.75	Put		1,929.00000	2,103	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		473.00000	444	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,781.00000	1,951	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		398.00000	374	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,005.00000	2,181	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		375.00000	352	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,082.00000	2,260	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		353.00000	332	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,160.00000	2,340	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		828.00000	787	24.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		986.00000	1,145	24.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		303.00000	286	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,361.00000	2,544	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		923.00000	873	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		830.00000	981	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		746.00000	712	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,154.00000	1,320	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		593.00000	554	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,500.00000	1,661	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		1,023.00000	970	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		681.00000	828	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		761.00000	727	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,119.00000	1,284	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		1,100.00000	1,031	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		608.00000	738	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		1,045.00000	991	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		653.00000	798	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		962.00000	911	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		770.00000	918	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		777.00000	741	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,085.00000	1,249	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		1,072.00000	1,010	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		630.00000	768	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		1,023.00000	970	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		681.00000	828	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call		1,129.00000	1,052	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put		587.00000	709	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.22950	14.42790		24.74	0.00	0	5.00
£ / R On 14/12/2009 Currency Future	14.45	Call		1,130.00000	1,101	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,152.00000	1,321	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		1,168.00000	1,136	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,090.00000	1,257	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,187.00000	1,154	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,059.00000	1,225	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		1,148.00000	1,118	25.07	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	14.40	Put			1,121.00000	1,289	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			1,111.00000	1,083	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,183.00000	1,354	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			977.00000	958	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,449.00000	1,628	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			992.00000	972	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,414.00000	1,593	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			1,075.00000	1,050	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,247.00000	1,421	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			1,041.00000	1,018	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,313.00000	1,489	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			1,008.00000	987	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,380.00000	1,558	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			946.00000	921	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,518.00000	1,691	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			917.00000	885	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,589.00000	1,756	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			880.00000	851	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,652.00000	1,821	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			745.00000	723	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			1,917.00000	2,094	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			1,265.00000	1,231	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			937.00000	1,102	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			1,228.00000	1,192	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,000.00000	1,163	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			1,358.00000	1,311	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			830.00000	982	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			1,305.00000	1,272	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			877.00000	1,043	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			1,265.00000	1,231	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			937.00000	1,102	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			1,075.00000	1,050	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,247.00000	1,421	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			1,285.00000	1,251	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			907.00000	1,072	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			1,246.00000	1,211	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			969.00000	1,132	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			1,208.00000	1,173	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,030.00000	1,194	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			1,093.00000	1,067	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,215.00000	1,387	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			1,058.00000	1,034	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,280.00000	1,455	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			1,024.00000	1,003	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,346.00000	1,523	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.15	Call		899.00000	868	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,621.00000	1,788	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		1,385.00000	1,331	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		807.00000	951	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		1,331.00000	1,292	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		853.00000	1,012	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,285.00000	1,251	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		907.00000	1,072	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,246.00000	1,211	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		969.00000	1,132	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		1,093.00000	1,067	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,215.00000	1,387	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		961.00000	939	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,483.00000	1,660	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		1,058.00000	1,034	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,280.00000	1,455	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		932.00000	903	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,554.00000	1,723	25.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.82450	13.01720		23.35	641,225.00	50	16,505.00
€ / R On 12/06/2009 Currency Future	13.00	Call		557.00000	471	24.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		539.00000	646	24.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		577.00000	488	23.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		510.00000	614	23.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		448.00000	372	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		731.00000	847	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		433.00000	354	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		766.00000	880	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		464.00000	389	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		697.00000	815	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		481.00000	408	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		664.00000	783	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		499.00000	423	24.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		632.00000	748	24.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		499.00000	423	24.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		632.00000	748	24.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		537.00000	454	24.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		569.00000	680	24.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		382.00000	306	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		864.00000	982	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		332.00000	263	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		964.00000	1,089	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		316.00000	250	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		999.00000	1,126	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		418.00000	338	24.84	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 12/06/2009 Currency Future	13.40	Put			801.00000	913	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			433.00000	354	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			766.00000	880	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			537.00000	454	24.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			569.00000	680	24.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			620.00000	526	23.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			453.00000	551	23.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			517.00000	438	24.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			600.00000	714	24.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			598.00000	507	23.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			481.00000	582	23.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			643.00000	546	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			425.00000	521	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			399.00000	322	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			832.00000	947	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			332.00000	263	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			964.00000	1,089	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			316.00000	250	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			999.00000	1,126	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			287.00000	226	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,070.00000	1,201	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			260.00000	203	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,142.00000	1,278	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			348.00000	277	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			930.00000	1,053	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			448.00000	372	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			731.00000	847	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			364.00000	291	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			897.00000	1,017	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			247.00000	192	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,180.00000	1,318	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			235.00000	182	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,217.00000	1,358	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			212.00000	163	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,294.00000	1,439	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			116.00000	86	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,748.00000	1,911	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			109.00000	81	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,792.00000	1,956	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			162.00000	123	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,495.00000	1,648	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			201.00000	154	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,334.00000	1,480	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			273.00000	214	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,106.00000	1,239	24.84	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 12/06/2009 Currency Future	13.60	Call			348.00000	277	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			930.00000	1,053	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			364.00000	291	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			897.00000	1,017	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			287.00000	226	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,070.00000	1,201	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			418.00000	338	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			801.00000	913	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			212.00000	163	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,294.00000	1,439	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			137.00000	103	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,620.00000	1,778	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			86.00000	63	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,969.00000	2,138	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			60.00000	42	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,242.00000	2,418	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			171.00000	130	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,454.00000	1,605	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			190.00000	146	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,373.00000	1,521	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			598.00000	507	23.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			481.00000	582	23.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			667.00000	566	23.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			400.00000	492	23.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			941.00000	798	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			224.00000	274	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			907.00000	767	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			240.00000	292	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			977.00000	831	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			209.00000	257	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			907.00000	767	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			240.00000	292	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			776.00000	656	22.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			309.00000	382	22.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			808.00000	681	22.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			290.00000	357	22.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			718.00000	609	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			351.00000	435	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,124.00000	969	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			157.00000	195	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			840.00000	708	22.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			273.00000	333	22.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,013.00000	865	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			195.00000	240	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,087.00000	934	21.98	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	12.10	Put		169.00000	209	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,049.00000	899	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		182.00000	224	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,407.00000	1,238	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		90.00000	114	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,323.00000	1,158	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		106.00000	134	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,242.00000	1,081	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		125.00000	156	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,163.00000	1,006	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		146.00000	181	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		873.00000	735	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		256.00000	311	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		1,365.00000	1,198	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		98.00000	123	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,282.00000	1,119	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		115.00000	145	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,202.00000	1,043	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		135.00000	168	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		776.00000	656	22.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		309.00000	382	22.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,087.00000	934	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		169.00000	209	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		745.00000	632	22.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		328.00000	407	22.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		692.00000	587	22.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		374.00000	463	22.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,124.00000	969	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		157.00000	195	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,049.00000	899	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		182.00000	224	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		1,450.00000	1,279	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		82.00000	104	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,282.00000	1,119	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		115.00000	145	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		718.00000	609	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		351.00000	435	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		620.00000	526	23.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		453.00000	551	23.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		745.00000	632	22.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		328.00000	407	22.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		941.00000	798	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		224.00000	274	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		873.00000	735	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		256.00000	311	21.98	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			643.00000	546	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			425.00000	521	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			301.00000	238	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,034.00000	1,163	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			260.00000	203	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,142.00000	1,278	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			181.00000	138	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,413.00000	1,563	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			145.00000	109	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,578.00000	1,735	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			130.00000	97	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,662.00000	1,822	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			103.00000	76	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,836.00000	2,001	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			92.00000	67	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,924.00000	2,092	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			81.00000	59	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,014.00000	2,184	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			72.00000	52	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,105.00000	2,277	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			153.00000	116	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,536.00000	1,691	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			123.00000	91	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,705.00000	1,867	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			171.00000	130	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,454.00000	1,605	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			153.00000	116	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,536.00000	1,691	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			123.00000	91	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,705.00000	1,867	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			97.00000	71	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,880.00000	2,047	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			76.00000	55	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,059.00000	2,231	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			68.00000	48	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,150.00000	2,324	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			53.00000	37	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,335.00000	2,513	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			46.00000	32	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,429.00000	2,608	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			41.00000	28	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,523.00000	2,704	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			36.00000	25	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,618.00000	2,800	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			97.00000	71	24.84	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 12/06/2009 Currency Future	14.80	Put		1,880.00000	2,047	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		86.00000	63	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		1,969.00000	2,138	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		53.00000	37	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,335.00000	2,513	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		223.00000	172	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,256.00000	1,398	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		517.00000	438	24.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		600.00000	714	24.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		223.00000	172	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,256.00000	1,398	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		201.00000	154	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,334.00000	1,480	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		190.00000	146	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,373.00000	1,521	24.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.01450	13.20960		23.86	0.00	0	317.00
€ / R On 14/09/2009 Currency Future	13.20	Call		855.00000	770	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		846.00000	956	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		875.00000	788	24.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		815.00000	923	24.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		875.00000	788	24.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		815.00000	923	24.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		748.00000	666	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,038.00000	1,151	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		731.00000	647	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,072.00000	1,182	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		764.00000	685	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,005.00000	1,120	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		781.00000	704	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		972.00000	1,090	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		799.00000	720	24.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		940.00000	1,056	24.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		799.00000	720	24.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		940.00000	1,056	24.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		836.00000	753	24.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		876.00000	989	24.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		677.00000	593	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,167.00000	1,278	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		621.00000	542	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,262.00000	1,378	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		604.00000	526	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,294.00000	1,412	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		716.00000	628	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,106.00000	1,214	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		935.00000	844	23.86	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	13.00	Put			726.00000	829	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			817.00000	736	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			908.00000	1,022	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			817.00000	736	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			908.00000	1,022	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			781.00000	704	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			972.00000	1,090	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			915.00000	825	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			756.00000	860	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			658.00000	575	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,198.00000	1,311	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			696.00000	610	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,136.00000	1,246	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			604.00000	526	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,294.00000	1,412	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			586.00000	510	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,327.00000	1,446	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			569.00000	495	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,360.00000	1,481	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			537.00000	466	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,427.00000	1,551	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			639.00000	559	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,230.00000	1,344	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			895.00000	806	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			786.00000	891	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			506.00000	438	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,496.00000	1,623	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			337.00000	287	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,978.00000	2,123	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			639.00000	559	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,230.00000	1,344	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			537.00000	466	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,427.00000	1,551	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			476.00000	411	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,566.00000	1,696	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			448.00000	386	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,638.00000	1,771	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			421.00000	362	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,711.00000	1,847	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			396.00000	339	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,786.00000	1,924	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			716.00000	628	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,106.00000	1,214	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			476.00000	411	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,566.00000	1,696	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.40	Call		448.00000	386	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,638.00000	1,771	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,077.00000	965	23.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		567.00000	651	23.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		1,021.00000	924	23.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		611.00000	709	23.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		977.00000	884	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		667.00000	769	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		731.00000	647	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,072.00000	1,182	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		553.00000	480	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,393.00000	1,516	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		521.00000	451	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,461.00000	1,587	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		491.00000	424	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,531.00000	1,660	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		895.00000	806	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		786.00000	891	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		977.00000	884	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		667.00000	769	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		998.00000	904	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		639.00000	739	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		956.00000	863	23.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		696.00000	799	23.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		621.00000	542	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,262.00000	1,378	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		915.00000	825	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		756.00000	860	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		696.00000	610	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,136.00000	1,246	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		1,049.00000	944	23.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		589.00000	680	23.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	924	23.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		0.00000	709	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.18710	13.38550		24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		1,076.00000	997	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,090.00000	1,209	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,114.00000	1,031	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,029.00000	1,144	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,095.00000	1,014	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,059.00000	1,177	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,095.00000	1,014	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,059.00000	1,177	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		986.00000	911	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,251.00000	1,374	25.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.70	Call			969.00000	892	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			1,284.00000	1,405	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			1,003.00000	931	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,218.00000	1,344	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			1,021.00000	947	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,185.00000	1,310	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			1,039.00000	963	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,153.00000	1,276	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			1,021.00000	947	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,185.00000	1,310	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			1,057.00000	980	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,121.00000	1,243	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			917.00000	835	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,382.00000	1,498	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			1,134.00000	1,049	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			999.00000	1,112	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			585.00000	528	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			2,050.00000	2,191	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			953.00000	873	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			1,318.00000	1,436	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			878.00000	799	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			1,443.00000	1,562	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			841.00000	764	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			1,505.00000	1,627	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			805.00000	731	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			1,569.00000	1,694	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			770.00000	698	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			1,634.00000	1,761	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			1,155.00000	1,068	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			969.00000	1,081	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			1,114.00000	1,031	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,029.00000	1,144	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			1,076.00000	997	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,090.00000	1,209	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			937.00000	854	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,352.00000	1,467	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			898.00000	817	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,412.00000	1,530	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			859.00000	782	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			1,474.00000	1,594	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			1,214.00000	1,126	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			879.00000	989	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,175.00000	1,087	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			939.00000	1,050	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			986.00000	911	25.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.65	Put			1,251.00000	1,374	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,175.00000	1,087	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			939.00000	1,050	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			917.00000	835	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,382.00000	1,498	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			1,195.00000	1,106	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			909.00000	1,019	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			937.00000	854	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,352.00000	1,467	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			898.00000	817	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,412.00000	1,530	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			823.00000	747	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			1,537.00000	1,660	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			841.00000	764	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			1,505.00000	1,627	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			1,260.00000	1,166	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			825.00000	929	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			1,287.00000	1,186	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			801.00000	898	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			1,234.00000	1,146	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			849.00000	959	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			1,195.00000	1,106	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			909.00000	1,019	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			1,003.00000	931	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,218.00000	1,344	25.11	0.00	0	0.00
AL13 On 07/05/2009 Index Future			241.94700		241.96200		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			289.24000		289.55300		0.00	11,569,600.00	4	686.00
ALBI On 06/08/2009 Index Future			295.07300		295.38500		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			286.48400		286.65100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.81900		123.87600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			126.31500		126.37100		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			128.55000		128.60500		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			291.18300		291.51600		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			297.05400		297.38800		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			302.30900		302.64400		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			345.77700		345.77700		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			354.56200		354.56200		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			363.34800		363.34800		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J153 On 31/08/2010 jSwap			7.75400		7.76100		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.52900		8.51700		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.17600		8.17000		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.59000		8.57900		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.62900		8.61300		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.71900		8.70700		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.65700		8.64700		32.88	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.02300		8.03400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.96600		6.97600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.97400		6.97500		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.52800		7.52900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.56600		7.55700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.23400		8.22600		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.28500		8.27300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.49900		8.49000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.50800		8.50000		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.57622		10.57600		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.86600		9.86200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.35700		9.35000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.80400		9.69200		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			278.88200		279.10900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			284.50400		284.73100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			289.53700		289.76300		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.69400		6.68900		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,252.00000	3,246	2.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 07/05/2009 Bond Future	9.25	Put		0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.17400	6.16900		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call		3,694.00000	3,689	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put		10.00000	10	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call		3,940.00000	3,935	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put		7.00000	7	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000	5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call		1,283.00000	1,282	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put		62.00000	61	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.15000	8.12900		12.10	6,409.58	50	10,171.00
R157 On 07/05/2009 Bond Future	9.00	Call		5,340.00000	5,161	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		517.00000	457	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	7.25	Call		454.00000	365	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put		5,577.00000	5,606	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call		67.00000	44	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put		9,775.00000	9,871	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.14200	8.12000		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		7,649.00000	7,421	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		1,648.00000	1,541	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.23800	8.21600		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call		3,236.00000	2,955	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		7,074.00000	6,908	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.34600	8.32200		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		4,575.00000	4,209	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		7,492.00000	7,248	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.66300	8.63200		24.30	0.00	0	12,905.00
R186 On 07/05/2009 Bond Future	9.00	Call		6,083.00000	5,589	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		2,458.00000	2,276	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call		1,576.00000	1,263	23.90	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		8,222.00000	8,221	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call		324.00000	213	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put		15,610.00000	15,811	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		35.00000	17	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		24,873.00000	25,168	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.66700	8.63600		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		9,695.00000	8,970	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		6,136.00000	5,720	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call		3,313.00000	2,804	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		15,563.00000	15,364	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.72000	8.68800		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		11,696.00000	10,741	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		8,677.00000	8,038	25.54	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	7.50	Call			5,235.00000	4,481	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,901.00000	17,462	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.77600		8.74300		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			10,352.00000	9,230	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			15,300.00000	14,498	26.74	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			915.00000	907	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			449.00000	440	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.19500		8.15400		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,040.00000	4,844	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			246.00000	235	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.17600		8.13200		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,992.00000	5,777	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,273.00000	1,249	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.25700		8.21200		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,565.00000	2,308	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,584.00000	5,515	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.34800		8.29900		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,229.00000	2,919	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,472.00000	6,356	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.51600		8.54600		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,794.00000	3,784	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,198.00000	1,014	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.51200		8.54400		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,548.00000	6,509	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,629.00000	2,408	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.58700		8.62000		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,937.00000	2,698	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,406.00000	8,983	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.66800		8.70400		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,508.00000	5,166	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			8,272.00000	7,736	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.58000		8.57900		18.16	0.00	0	315.00
R204 On 07/05/2009 Bond Future	8.75	Call			3,034.00000	2,870	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,965.00000	1,807	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			660.00000	554	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			6,072.00000	5,973	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,981.00000	3,829	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,376.00000	1,230	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.58100		8.58100		19.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 06/08/2009 Bond Future	9.25	Call			6,984.00000	6,794	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,954.00000	2,763	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.65000		8.65000		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,182.00000	3,170	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,483.00000	10,471	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.72200		8.72300		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,034.00000	5,641	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			9,192.00000	8,793	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.14200		8.10000		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call			3,629.00000	3,467	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			300.00000	296	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.11800		8.07400		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,029.00000	923	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,005.00000	5,057	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,114.00000	4,965	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			975.00000	985	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.20500		8.15800		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,130.00000	1,958	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,423.00000	4,412	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.30400		8.25400		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			2,621.00000	2,420	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			5,110.00000	5,071	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.66200		8.64200		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,822.00000	3,576	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,554.00000	1,436	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.66800		8.64700		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			6,959.00000	6,592	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,232.00000	2,998	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.73200		8.71000		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			3,183.00000	2,820	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,152.00000	10,926	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.80000		8.77800		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			6,224.00000	5,707	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			9,524.00000	9,142	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.73200		8.69300		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,800.00000	2,482	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,425.00000	2,363	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.74800		8.70900		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			6,906.00000	6,475	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,467.00000	3,290	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.80600		8.76600		22.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 05/11/2009 Bond Future	7.75	Call			3,744.00000	3,278	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,611.00000	10,401	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.89300		8.85100		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			7,036.00000	6,341	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			9,285.00000	8,854	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.42200		8.39200		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,394.00000	5,961	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,428.00000	1,253	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.41900		8.38800		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			7,836.00000	7,496	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,815.00000	4,742	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			4,728.00000	4,455	32.05	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put			8,193.00000	8,187	32.05	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.45500		8.42300		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			4,464.00000	3,725	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			15,653.00000	15,186	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			14,399.00000	13,558	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			4,285.00000	3,716	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			3,766.00000	3,073	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,671.00000	17,251	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.49100		8.45900		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			7,219.00000	6,185	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			16,105.00000	15,343	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			17,190.00000	16,131	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,733.00000	4,945	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			287.46700		287.79100		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			293.26300		293.58800		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			298.45000		298.77600		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.67390		6.69710		22.61	0.00	0	8,904.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			280.00000	261	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			283.00000	287	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			300.00000	281	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			253.00000	257	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			261.00000	243	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			314.00000	319	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			300.00000	281	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			253.00000	257	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			345.00000	324	21.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			198.00000	200	21.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			243.00000	227	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			346.00000	353	23.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.80	Call		243.00000	227	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		346.00000	353	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		213.00000	197	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		416.00000	424	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		227.00000	211	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		380.00000	387	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		371.00000	349	21.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		174.00000	175	21.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		321.00000	301	22.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		224.00000	228	22.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		280.00000	261	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		283.00000	287	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		199.00000	185	24.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		452.00000	461	24.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		199.00000	185	24.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		452.00000	461	24.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		213.00000	197	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		416.00000	424	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		227.00000	211	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		380.00000	387	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		175.00000	162	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		528.00000	538	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		187.00000	173	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		489.00000	499	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		164.00000	148	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		567.00000	574	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		150.00000	134	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		603.00000	611	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		175.00000	162	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		528.00000	538	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		150.00000	134	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		603.00000	611	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		41.00000	34	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,144.00000	1,160	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		32.00000	27	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,235.00000	1,253	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		63.00000	53	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		965.00000	979	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		94.00000	82	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		797.00000	808	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		125.00000	111	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		678.00000	687	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		137.00000	122	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		640.00000	648	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		345.00000	324	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
ZAAD On 12/06/2009 Currency Future	6.55	Put		198.00000	200	21.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		399.00000	376	21.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		152.00000	152	21.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		429.00000	406	21.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		132.00000	132	21.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		429.00000	406	21.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		132.00000	132	21.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		496.00000	472	20.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		99.00000	98	20.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		137.00000	122	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		640.00000	648	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		114.00000	100	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		717.00000	726	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		94.00000	82	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		797.00000	808	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		77.00000	66	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		880.00000	892	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		103.00000	91	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		756.00000	767	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		85.00000	74	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		838.00000	850	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		571.00000	546	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		74.00000	72	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		735.00000	710	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		38.00000	36	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		651.00000	625	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		54.00000	52	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		571.00000	546	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		74.00000	72	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		496.00000	472	20.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		99.00000	98	20.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		693.00000	667	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		45.00000	43	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		610.00000	585	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		63.00000	61	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		533.00000	507	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		86.00000	84	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		462.00000	437	20.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		115.00000	114	20.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		610.00000	585	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		63.00000	61	20.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		69.00000	59	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		922.00000	935	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		56.00000	48	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,009.00000	1,024	25.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.30	Call		114.00000	100	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		717.00000	726	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		51.00000	42	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,053.00000	1,069	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		51.00000	42	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,053.00000	1,069	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		41.00000	34	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,144.00000	1,160	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		32.00000	27	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,235.00000	1,253	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		26.00000	21	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,329.00000	1,347	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		20.00000	16	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,423.00000	1,442	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		16.00000	13	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,519.00000	1,539	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		13.00000	10	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,615.00000	1,636	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		16.00000	13	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,519.00000	1,539	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		69.00000	59	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		922.00000	935	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		399.00000	376	21.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		152.00000	152	21.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.73670	6.76300		23.23	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		441.00000	416	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		428.00000	429	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		461.00000	435	22.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		398.00000	398	22.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		423.00000	398	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		460.00000	461	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		423.00000	398	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		460.00000	461	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		461.00000	435	22.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		398.00000	398	22.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		481.00000	455	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		368.00000	368	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		388.00000	364	24.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		525.00000	528	24.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		357.00000	334	24.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		594.00000	598	24.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		388.00000	364	24.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		525.00000	528	24.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		405.00000	380	23.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		492.00000	494	23.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.60	Call		501.00000	475	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		338.00000	338	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		481.00000	455	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		368.00000	368	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		372.00000	349	24.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		559.00000	562	24.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		342.00000	321	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		629.00000	634	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		372.00000	349	24.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		559.00000	562	24.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		342.00000	321	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		629.00000	634	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		316.00000	296	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		703.00000	709	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		329.00000	308	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		666.00000	671	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		329.00000	308	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		666.00000	671	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		547.00000	519	21.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		284.00000	282	21.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		299.00000	279	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		736.00000	743	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		268.00000	249	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		805.00000	812	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		572.00000	543	21.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		259.00000	256	21.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		523.00000	496	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		310.00000	309	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		316.00000	296	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		703.00000	709	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		283.00000	264	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		770.00000	777	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		627.00000	597	21.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		214.00000	210	21.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		572.00000	543	21.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		259.00000	256	21.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		268.00000	249	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		805.00000	812	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		239.00000	221	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		876.00000	885	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		299.00000	279	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		736.00000	743	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		239.00000	221	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		876.00000	885	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		213.00000	196	25.33	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	7.50	Put		950.00000	960	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		253.00000	235	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		840.00000	848	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		226.00000	208	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		913.00000	922	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		201.00000	185	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		988.00000	998	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		659.00000	629	21.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		196.00000	192	21.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		598.00000	569	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		235.00000	232	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		692.00000	662	21.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		179.00000	176	21.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		523.00000	496	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		310.00000	309	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		598.00000	569	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		235.00000	232	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.79240	6.82180		23.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		560.00000	529	23.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		538.00000	537	23.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		560.00000	529	23.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		538.00000	537	23.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		580.00000	548	23.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		508.00000	506	23.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		541.00000	511	23.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		570.00000	569	23.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		600.00000	568	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		478.00000	475	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		524.00000	494	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		602.00000	601	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		619.00000	587	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		447.00000	444	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		682.00000	648	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		360.00000	356	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		638.00000	606	22.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		417.00000	414	22.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		490.00000	462	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		668.00000	669	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		459.00000	432	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		738.00000	740	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		431.00000	405	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		809.00000	813	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		396.00000	371	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		875.00000	879	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		730.00000	696	21.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.40	Put		309.00000	304	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		524.00000	494	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		602.00000	601	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		792.00000	757	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		270.00000	265	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		730.00000	696	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		309.00000	304	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		761.00000	726	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		289.00000	284	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		706.00000	672	21.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		334.00000	329	21.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		660.00000	627	22.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		388.00000	385	22.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		506.00000	477	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		635.00000	635	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		474.00000	446	24.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		703.00000	704	24.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		445.00000	418	24.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		773.00000	776	24.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		706.00000	672	21.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		334.00000	329	21.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		619.00000	587	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		447.00000	444	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		506.00000	477	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		635.00000	635	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		445.00000	418	24.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		773.00000	776	24.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		413.00000	388	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		842.00000	845	25.05	0.00	0	0.00

Total for Derivatives:							308,764,717.98	30,786	419,628.00
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Grand Total:							308,764,717.98	30,786	419,628.00
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