



Daily MTM Report

Daily summary for 06/04/2009

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			15.84200	15.84200			0.00	0	0.00
R153 On 31/08/2010 Bond			6.71500	6.74000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.11000	8.05000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.67000	8.59500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.16000	8.10000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.49500	8.44000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.54000	8.48000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.11500	8.05000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.64500	8.58000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.73500	8.66700			0.00	0	0.00
R209 On 31/03/2036 Bond			8.43500	8.35500			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			9.20130		9.23720		24.27	155,621,586.90	16,913	189,849.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			167.00000	139	29.16	13,900,000.00	100	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,130.00000	1,138	29.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			410.00000	362	24.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			423.00000	411	24.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			523.00000	472	23.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			285.00000	270	23.28	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			307.00000	265	26.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			619.00000	614	26.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			279.00000	239	26.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			692.00000	688	26.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			220.00000	186	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			883.00000	885	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			253.00000	216	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			766.00000	765	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			140.00000	116	30.12	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,303.00000	1,314	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			307.00000	265	26.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			619.00000	614	26.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			293.00000	252	26.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			655.00000	651	26.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			279.00000	239	26.51	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			692.00000	688	26.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			230.00000	195	27.47	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			843.00000	844	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			293.00000	252	26.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			655.00000	651	26.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			242.00000	205	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			804.00000	804	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			183.00000	153	28.68	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,046.00000	1,052	28.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			175.00000	146	28.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,088.00000	1,094	28.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			101.00000	82	32.05	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,663.00000	1,681	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			183.00000	153	28.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,046.00000	1,052	28.68	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 12/06/2009 Currency Future	10.20	Call			167.00000	139	29.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,130.00000	1,138	29.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			129.00000	106	30.61	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,391.00000	1,405	30.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			146.00000	121	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,259.00000	1,270	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			123.00000	101	30.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,436.00000	1,450	30.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			22.00000	15	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,785.00000	2,813	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			7.00000	4	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,570.00000	3,603	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			109.00000	89	31.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,572.00000	1,588	31.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			113.00000	93	31.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,526.00000	1,542	31.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			118.00000	97	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,481.00000	1,496	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			153.00000	127	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,216.00000	1,225	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			191.00000	160	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,004.00000	1,009	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			134.00000	111	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,347.00000	1,359	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			160.00000	133	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,173.00000	1,181	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			210.00000	177	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			923.00000	926	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			200.00000	168	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			963.00000	967	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			153.00000	127	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,216.00000	1,225	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			146.00000	121	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,259.00000	1,270	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			140.00000	116	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,303.00000	1,314	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			113.00000	93	31.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,526.00000	1,542	31.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			266.00000	227	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			729.00000	726	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			191.00000	160	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,004.00000	1,009	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			118.00000	97	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,481.00000	1,496	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			123.00000	101	30.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,436.00000	1,450	30.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		93.00000	72	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,756.00000	1,771	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		77.00000	59	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,890.00000	1,907	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		68.00000	51	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		1,981.00000	2,000	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		97.00000	77	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,709.00000	1,726	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		101.00000	82	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,663.00000	1,681	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		87.00000	67	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,800.00000	1,816	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		53.00000	38	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,166.00000	2,187	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		35.00000	25	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		2,448.00000	2,474	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		33.00000	23	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,496.00000	2,522	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		27.00000	18	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,640.00000	2,667	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		64.00000	48	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		2,027.00000	2,046	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		97.00000	77	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,709.00000	1,726	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		321.00000	280	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		584.00000	578	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		220.00000	186	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		883.00000	885	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		242.00000	205	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		804.00000	804	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		354.00000	310	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		517.00000	508	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		550.00000	498	23.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		263.00000	246	23.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		550.00000	498	23.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		263.00000	246	23.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		638.00000	587	22.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		201.00000	185	22.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		670.00000	619	22.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		183.00000	168	22.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		703.00000	653	22.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		166.00000	151	22.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		775.00000	723	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		137.00000	122	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.65	Call			738.00000	687	22.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			151.00000	136	22.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			889.00000	839	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			102.00000	88	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			738.00000	687	22.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			151.00000	136	22.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			608.00000	555	22.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			221.00000	204	22.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,053.00000	1,005	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			65.00000	54	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			969.00000	920	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			82.00000	69	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			812.00000	761	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			125.00000	109	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			498.00000	447	23.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			311.00000	296	23.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			452.00000	403	24.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			364.00000	351	24.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,011.00000	962	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			73.00000	61	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			929.00000	879	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			92.00000	78	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			850.00000	799	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			113.00000	98	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			578.00000	525	22.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			241.00000	224	22.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			474.00000	424	23.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			337.00000	323	23.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,227.00000	1,182	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			40.00000	31	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,139.00000	1,092	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			52.00000	41	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			812.00000	761	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			125.00000	109	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			889.00000	839	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			102.00000	88	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,095.00000	1,048	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			58.00000	47	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			929.00000	879	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			92.00000	78	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			578.00000	525	22.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			241.00000	224	22.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			775.00000	723	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			137.00000	122	22.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			703.00000	653	22.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.70	Put			166.00000	151	22.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			638.00000	587	22.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			201.00000	185	22.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			474.00000	424	23.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			337.00000	323	23.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			430.00000	382	24.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			393.00000	381	24.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			390.00000	344	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			453.00000	442	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			430.00000	382	24.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			393.00000	381	24.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			266.00000	227	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			729.00000	726	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			390.00000	344	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			453.00000	442	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			354.00000	310	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			517.00000	508	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			175.00000	146	28.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,088.00000	1,094	28.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			105.00000	86	31.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,617.00000	1,634	31.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			68.00000	51	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,981.00000	2,000	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			60.00000	44	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,073.00000	2,093	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			82.00000	63	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,845.00000	1,861	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			73.00000	55	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,935.00000	1,953	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			93.00000	72	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,756.00000	1,771	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			73.00000	55	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,935.00000	1,953	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			56.00000	41	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,119.00000	2,140	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			49.00000	36	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,212.00000	2,235	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			43.00000	31	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,306.00000	2,330	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			38.00000	27	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,401.00000	2,425	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			46.00000	33	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,259.00000	2,282	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			41.00000	29	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,353.00000	2,377	32.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call		31.00000	21	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put		2,544.00000	2,570	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call		24.00000	16	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put		2,736.00000	2,764	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		20.00000	13	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,833.00000	2,862	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call		18.00000	12	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,931.00000	2,960	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		15.00000	10	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		3,028.00000	3,059	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		29.00000	20	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		2,592.00000	2,619	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		25.00000	17	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		2,688.00000	2,716	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		19.00000	12	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,882.00000	2,911	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		41.00000	29	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		2,353.00000	2,377	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		20.00000	13	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,833.00000	2,862	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		56.00000	41	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		2,119.00000	2,140	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		49.00000	36	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		2,212.00000	2,235	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		77.00000	59	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,890.00000	1,907	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		53.00000	38	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,166.00000	2,187	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		210.00000	177	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		923.00000	926	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		230.00000	195	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		843.00000	844	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		371.00000	326	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		484.00000	475	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		337.00000	294	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		550.00000	543	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		337.00000	294	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		550.00000	543	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		371.00000	326	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		484.00000	475	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.33410	9.36940		24.58	1,670,803.90	179	2,818.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		655.00000	600	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		636.00000	616	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		636.00000	581	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		666.00000	647	24.75	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	9.65	Call			548.00000	497	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			829.00000	813	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			363.00000	324	28.29	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,393.00000	1,390	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			503.00000	455	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			934.00000	921	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			437.00000	393	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,118.00000	1,109	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			489.00000	441	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			970.00000	957	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			533.00000	483	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			863.00000	849	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			518.00000	468	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			898.00000	884	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			475.00000	429	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,006.00000	995	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			475.00000	429	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,006.00000	995	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			393.00000	351	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,273.00000	1,267	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			382.00000	342	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,313.00000	1,308	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			372.00000	333	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,353.00000	1,349	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			372.00000	333	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,353.00000	1,349	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			341.00000	303	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,471.00000	1,469	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			294.00000	259	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,625.00000	1,625	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			243.00000	212	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,824.00000	1,828	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			44.00000	33	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,674.00000	3,699	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			263.00000	230	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,743.00000	1,746	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			273.00000	239	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,703.00000	1,705	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			283.00000	249	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,664.00000	1,665	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			354.00000	316	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,434.00000	1,431	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			403.00000	361	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,234.00000	1,227	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			317.00000	281	28.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,547.00000	1,546	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		305.00000	270	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,586.00000	1,586	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		426.00000	382	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,156.00000	1,148	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		462.00000	416	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,043.00000	1,032	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		414.00000	371	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,195.00000	1,187	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		329.00000	292	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,509.00000	1,508	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		317.00000	281	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,547.00000	1,546	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		263.00000	230	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,743.00000	1,746	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		329.00000	292	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,509.00000	1,508	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		382.00000	342	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,313.00000	1,308	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		403.00000	361	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,234.00000	1,227	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		450.00000	405	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,080.00000	1,070	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		185.00000	158	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,116.00000	2,124	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		564.00000	513	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		795.00000	779	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		533.00000	483	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		863.00000	849	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		503.00000	455	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		934.00000	921	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		363.00000	324	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,393.00000	1,390	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		581.00000	529	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		762.00000	745	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		548.00000	497	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		829.00000	813	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		599.00000	546	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		729.00000	712	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		426.00000	382	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,156.00000	1,148	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		253.00000	221	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,783.00000	1,786	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		234.00000	203	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,865.00000	1,869	28.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.15	Call			414.00000	371	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,195.00000	1,187	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			225.00000	195	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,906.00000	1,911	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			208.00000	179	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,989.00000	1,995	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			273.00000	239	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,703.00000	1,705	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			225.00000	195	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,906.00000	1,911	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			192.00000	165	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,073.00000	2,081	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			253.00000	221	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,783.00000	1,786	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			217.00000	187	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,947.00000	1,953	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			437.00000	393	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,118.00000	1,109	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			217.00000	187	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,947.00000	1,953	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			200.00000	172	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,031.00000	2,038	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			305.00000	270	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,586.00000	1,586	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			208.00000	179	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,989.00000	1,995	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			178.00000	151	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,158.00000	2,167	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			675.00000	619	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			606.00000	585	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			737.00000	680	23.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			518.00000	496	23.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			617.00000	563	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			697.00000	679	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			581.00000	529	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			762.00000	745	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			759.00000	701	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			490.00000	467	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			636.00000	581	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			666.00000	647	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			696.00000	640	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			577.00000	556	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			617.00000	563	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			697.00000	679	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			489.00000	441	26.32	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 14/09/2009 Currency Future	9.85	Put		970.00000	957	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		462.00000	416	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,043.00000	1,032	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		716.00000	660	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		547.00000	525	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		564.00000	513	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		795.00000	779	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		781.00000	723	23.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		462.00000	439	23.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		911.00000	852	22.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		341.00000	318	22.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		0.00000	880	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		0.00000	296	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		0.00000	723	23.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	439	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.45250	9.48730		24.74	94,525.00	10	615.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		815.00000	757	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		827.00000	804	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		796.00000	739	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		859.00000	836	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		711.00000	656	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,024.00000	1,004	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		681.00000	627	25.97	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,093.00000	1,074	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		611.00000	559	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,273.00000	1,257	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		651.00000	598	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,164.00000	1,146	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		696.00000	641	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,058.00000	1,039	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		696.00000	641	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,058.00000	1,039	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		637.00000	585	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,200.00000	1,183	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		268.00000	238	31.81	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,081.00000	3,085	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		561.00000	513	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,424.00000	1,410	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		539.00000	491	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,501.00000	1,489	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		528.00000	481	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,541.00000	1,528	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		507.00000	461	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,620.00000	1,609	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		469.00000	425	28.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,781.00000	1,773	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		424.00000	383	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,987.00000	1,981	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		433.00000	391	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,946.00000	1,939	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		451.00000	408	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,864.00000	1,856	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		573.00000	524	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,386.00000	1,371	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		550.00000	502	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,463.00000	1,449	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		497.00000	452	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,660.00000	1,650	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		478.00000	434	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,741.00000	1,732	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		469.00000	425	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,781.00000	1,773	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		931.00000	872	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		644.00000	619	23.94	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		598.00000	547	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,310.00000	1,295	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		624.00000	572	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,237.00000	1,220	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		517.00000	471	27.76	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,580.00000	1,569	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		487.00000	443	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,700.00000	1,690	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		624.00000	572	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,237.00000	1,220	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		210.00000	184	33.04	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,723.00000	3,731	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		408.00000	368	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,071.00000	2,065	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		416.00000	375	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,029.00000	2,023	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		385.00000	346	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,197.00000	2,193	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		400.00000	360	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,113.00000	2,108	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		268.00000	238	31.81	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,081.00000	3,085	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		343.00000	307	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,456.00000	2,455	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		356.00000	319	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,369.00000	2,367	30.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.00	Call			297.00000	265	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,810.00000	2,812	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			258.00000	229	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,171.00000	3,177	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			225.00000	199	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,538.00000	3,546	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			190.00000	165	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,903.00000	3,913	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			308.00000	274	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,720.00000	2,722	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			233.00000	206	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,445.00000	3,453	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			200.00000	174	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,813.00000	3,822	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,301.00000	1,244	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			314.00000	291	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			974.00000	915	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			587.00000	562	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			744.00000	688	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			957.00000	935	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			287.00000	255	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,899.00000	2,903	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			181.00000	157	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,994.00000	4,004	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,365.00000	1,309	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			278.00000	257	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,020.00000	960	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			533.00000	508	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			778.00000	721	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			891.00000	869	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			598.00000	547	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,310.00000	1,295	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			370.00000	332	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,283.00000	2,280	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			241.00000	213	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,354.00000	3,361	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,123.00000	1,062	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			435.00000	409	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			851.00000	793	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			764.00000	741	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			319.00000	285	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,631.00000	2,632	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			155.00000	133	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,268.00000	4,281	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,068.00000	1,008	22.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Put			481.00000	456	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			249.00000	221	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,262.00000	3,268	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			200.00000	174	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,813.00000	3,822	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			148.00000	126	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,360.00000	4,374	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,180.00000	1,120	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			392.00000	367	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			890.00000	831	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			703.00000	679	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			331.00000	296	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,543.00000	2,543	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			217.00000	192	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,630.00000	3,639	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			163.00000	141	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,176.00000	4,188	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,239.00000	1,180	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			352.00000	328	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			277.00000	247	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,990.00000	2,994	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			225.00000	199	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,538.00000	3,546	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			172.00000	149	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,085.00000	4,096	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,151.00000	1,090	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			414.00000	388	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			870.00000	812	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			733.00000	710	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			666.00000	612	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,128.00000	1,110	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			325.00000	290	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,587.00000	2,588	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			263.00000	233	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,126.00000	3,131	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			214.00000	189	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,677.00000	3,686	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			159.00000	137	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,222.00000	4,235	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,505.00000	1,450	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			218.00000	198	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,123.00000	1,062	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			435.00000	409	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			319.00000	285	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,631.00000	2,632	30.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,580.00000	1,527	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			193.00000	174	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			890.00000	831	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			703.00000	679	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,618.00000	1,565	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			181.00000	163	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,209.00000	1,150	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			372.00000	347	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			910.00000	851	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			673.00000	649	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			424.00000	383	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,987.00000	1,981	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			337.00000	301	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,499.00000	2,499	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			272.00000	242	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,035.00000	3,040	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			221.00000	195	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,584.00000	3,593	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,736.00000	1,685	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			149.00000	133	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			974.00000	915	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			587.00000	562	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			287.00000	255	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,899.00000	2,903	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,697.00000	1,645	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			159.00000	142	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,270.00000	1,212	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			332.00000	309	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			952.00000	893	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			615.00000	591	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			727.00000	672	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			990.00000	969	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			442.00000	400	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,905.00000	1,897	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			350.00000	313	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,412.00000	2,411	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			282.00000	251	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,945.00000	2,948	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			186.00000	161	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,948.00000	3,958	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,900.00000	1,851	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			113.00000	99	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,432.00000	1,378	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			245.00000	225	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			385.00000	346	29.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,197.00000	2,193	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		1,942.00000	1,894	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		105.00000	91	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		1,469.00000	1,413	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		231.00000	211	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,095.00000	1,033	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		458.00000	431	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		833.00000	775	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		795.00000	773	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		392.00000	353	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,155.00000	2,150	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		313.00000	280	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,676.00000	2,677	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		1,985.00000	1,938	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		98.00000	85	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		1,657.00000	1,605	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		170.00000	152	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		931.00000	872	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		644.00000	619	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,399.00000	1,343	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		261.00000	241	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		1,044.00000	984	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		507.00000	481	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		377.00000	339	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		2,240.00000	2,236	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		302.00000	269	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,765.00000	2,767	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		245.00000	217	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		3,308.00000	3,314	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		144.00000	123	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		4,407.00000	4,421	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,068.00000	1,008	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		481.00000	456	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		308.00000	274	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,720.00000	2,722	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		133.00000	113	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		4,546.00000	4,561	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		140.00000	120	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		4,453.00000	4,467	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,095.00000	1,033	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		458.00000	431	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		313.00000	280	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,676.00000	2,677	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		254.00000	225	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,217.00000	3,222	32.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.65	Call			151.00000	130	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,314.00000	4,327	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			127.00000	107	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,639.00000	4,655	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,543.00000	1,488	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			205.00000	186	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,432.00000	1,378	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			245.00000	225	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,505.00000	1,450	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			218.00000	198	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,900.00000	1,851	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			113.00000	99	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,618.00000	1,565	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			181.00000	163	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			1,333.00000	1,276	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			296.00000	274	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			337.00000	301	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,499.00000	2,499	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			221.00000	195	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,584.00000	3,593	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			123.00000	105	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			4,686.00000	4,702	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,776.00000	1,726	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			139.00000	123	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			168.00000	145	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,130.00000	4,142	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,858.00000	1,809	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			121.00000	106	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			176.00000	153	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,039.00000	4,050	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			2,160.00000	2,118	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			73.00000	65	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			2,295.00000	2,255	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			57.00000	53	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,209.00000	1,150	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			372.00000	347	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			517.00000	471	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,580.00000	1,569	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			237.00000	209	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,399.00000	3,407	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			205.00000	179	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			3,768.00000	3,776	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			2,340.00000	2,301	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			53.00000	49	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,239.00000	1,180	22.42	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 14/12/2009 Currency Future	8.60	Put		352.00000	328	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		2,028.00000	1,982	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		91.00000	80	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		1,044.00000	984	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		507.00000	481	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		460.00000	417	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		1,823.00000	1,815	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		350.00000	313	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,412.00000	2,411	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		176.00000	153	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,039.00000	4,050	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		2,250.00000	2,209	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		62.00000	56	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,180.00000	1,120	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		392.00000	367	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		2,619.00000	2,583	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		31.00000	31	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,900.00000	1,851	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		113.00000	99	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.57020	9.60580		24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		972.00000	909	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		966.00000	939	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		954.00000	891	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		998.00000	971	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		868.00000	807	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,163.00000	1,137	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		821.00000	761	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,265.00000	1,241	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		749.00000	692	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,443.00000	1,421	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		806.00000	747	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,300.00000	1,276	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		852.00000	792	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,196.00000	1,171	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		852.00000	792	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,196.00000	1,171	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		791.00000	732	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,335.00000	1,312	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		397.00000	355	30.63	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,091.00000	3,085	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		885.00000	824	25.55	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,129.00000	1,103	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		791.00000	732	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,335.00000	1,312	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		697.00000	642	26.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,592.00000	1,572	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		685.00000	630	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,629.00000	1,610	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		710.00000	654	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,554.00000	1,534	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		673.00000	619	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,668.00000	1,648	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		639.00000	586	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,784.00000	1,766	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		588.00000	537	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,982.00000	1,966	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		542.00000	493	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,186.00000	2,173	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		550.00000	501	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,145.00000	2,131	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		569.00000	519	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,063.00000	2,048	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		559.00000	510	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,104.00000	2,090	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		618.00000	565	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,862.00000	1,845	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		628.00000	576	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,823.00000	1,805	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		597.00000	546	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,942.00000	1,926	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		578.00000	528	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,022.00000	2,007	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		608.00000	556	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,902.00000	1,885	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		650.00000	597	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,745.00000	1,726	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		673.00000	619	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,668.00000	1,648	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		628.00000	576	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,823.00000	1,805	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		533.00000	485	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,227.00000	2,215	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		510.00000	463	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,344.00000	2,333	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		525.00000	477	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,269.00000	2,257	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		525.00000	477	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,269.00000	2,257	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		516.00000	469	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,311.00000	2,299	28.83	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 15/03/2010 Currency Future	11.65	Call			478.00000	434	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,522.00000	2,513	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			508.00000	462	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,353.00000	2,342	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			501.00000	455	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,395.00000	2,384	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			464.00000	420	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,608.00000	2,600	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			493.00000	447	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,437.00000	2,427	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			486.00000	440	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,480.00000	2,470	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			918.00000	856	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,062.00000	1,036	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			821.00000	761	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,265.00000	1,241	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			763.00000	705	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,407.00000	1,385	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			736.00000	679	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,480.00000	1,458	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			357.00000	317	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,301.00000	3,297	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,010.00000	947	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			904.00000	876	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			486.00000	440	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,480.00000	2,470	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			216.00000	186	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,310.00000	4,316	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,071.00000	1,007	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			815.00000	786	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			618.00000	565	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,862.00000	1,845	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			231.00000	200	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,175.00000	4,180	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,115.00000	1,045	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			759.00000	725	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			241.00000	209	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,086.00000	4,089	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,138.00000	1,069	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			732.00000	699	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			569.00000	519	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,063.00000	2,048	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			247.00000	214	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,041.00000	4,044	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,185.00000	1,117	23.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.10	Put			680.00000	647	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			258.00000	224	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,952.00000	3,954	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			451.00000	408	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,695.00000	2,688	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			193.00000	165	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			4,538.00000	4,545	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			936.00000	874	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,030.00000	1,003	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			471.00000	427	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,565.00000	2,557	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			457.00000	414	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,652.00000	2,644	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			198.00000	169	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			4,492.00000	4,499	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			451.00000	408	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,695.00000	2,688	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			438.00000	396	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,782.00000	2,776	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			426.00000	384	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,870.00000	2,864	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			177.00000	151	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,721.00000	4,730	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			901.00000	840	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,095.00000	1,070	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			533.00000	485	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,227.00000	2,215	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			457.00000	414	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,652.00000	2,644	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			444.00000	402	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,738.00000	2,732	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			189.00000	162	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,583.00000	4,591	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			207.00000	178	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,401.00000	4,407	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,050.00000	986	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			845.00000	816	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,092.00000	1,026	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			786.00000	756	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			236.00000	204	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,130.00000	4,134	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,340.00000	1,275	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			534.00000	505	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			269.00000	235	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,863.00000	3,865	30.63	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 15/03/2010 Currency Future	8.95	Call			1,260.00000	1,194	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			604.00000	573	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			662.00000	607	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,706.00000	1,687	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			578.00000	528	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,022.00000	2,007	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			559.00000	510	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,104.00000	2,090	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			252.00000	219	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,996.00000	3,999	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			608.00000	556	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,902.00000	1,885	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			516.00000	469	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,311.00000	2,299	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			226.00000	195	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,220.00000	4,225	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,313.00000	1,247	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			557.00000	527	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			685.00000	630	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,629.00000	1,610	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			662.00000	607	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,706.00000	1,687	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			263.00000	230	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,908.00000	3,910	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,235.00000	1,168	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			629.00000	597	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			221.00000	191	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,265.00000	4,270	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			1,367.00000	1,303	23.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			511.00000	483	23.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			275.00000	241	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,819.00000	3,820	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,453.00000	1,390	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			447.00000	420	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			723.00000	666	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,517.00000	1,496	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			294.00000	258	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,688.00000	3,688	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			1,483.00000	1,421	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			427.00000	400	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			736.00000	679	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,480.00000	1,458	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			300.00000	264	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			3,644.00000	3,644	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,543.00000	1,483	23.07	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 15/03/2010 Currency Future	8.45	Put		388.00000	363	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		314.00000	276	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,558.00000	3,556	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,513.00000	1,451	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		407.00000	381	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		777.00000	718	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,371.00000	1,348	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		749.00000	692	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,443.00000	1,421	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		307.00000	270	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		3,601.00000	3,600	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		1,773.00000	1,718	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		268.00000	247	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		836.00000	776	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,231.00000	1,206	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		365.00000	324	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,259.00000	3,254	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		1,739.00000	1,682	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		283.00000	262	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		1,844.00000	1,789	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		238.00000	219	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		901.00000	840	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,095.00000	1,070	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		381.00000	339	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		3,175.00000	3,169	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		1,880.00000	1,826	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		224.00000	206	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		389.00000	347	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,133.00000	3,127	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		1,639.00000	1,580	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		333.00000	310	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		806.00000	747	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,300.00000	1,276	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		777.00000	718	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,371.00000	1,348	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		335.00000	296	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		3,429.00000	3,426	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		1,808.00000	1,753	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		253.00000	233	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		885.00000	824	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,129.00000	1,103	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		373.00000	332	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		3,217.00000	3,212	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		1,917.00000	1,864	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		211.00000	193	22.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.70	Call			936.00000	874	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,030.00000	1,003	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			2,107.00000	2,058	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			152.00000	138	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			1,030.00000	966	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			874.00000	846	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			991.00000	928	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			935.00000	907	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			954.00000	891	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			998.00000	971	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			389.00000	347	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,133.00000	3,127	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			0.00000	2,098	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			0.00000	128	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			0.00000	1,026	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			0.00000	756	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.65900		9.69450		25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			1,098.00000	1,035	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,104.00000	1,076	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			1,080.00000	1,017	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,136.00000	1,108	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			995.00000	934	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,301.00000	1,275	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			949.00000	888	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,404.00000	1,379	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			877.00000	818	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,582.00000	1,559	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			934.00000	873	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,439.00000	1,414	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			979.00000	918	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,335.00000	1,309	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			540.00000	496	29.87	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			2,996.00000	2,987	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			1,216.00000	1,150	24.57	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			921.00000	891	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,984.00000	1,929	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			289.00000	270	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			1,062.00000	999	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,168.00000	1,140	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			1,028.00000	966	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,234.00000	1,207	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			964.00000	903	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,369.00000	1,344	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			905.00000	845	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,510.00000	1,486	26.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.40	Call			496.00000	450	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,201.00000	3,191	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,949.00000	1,894	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			305.00000	285	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			1,045.00000	983	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,201.00000	1,174	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			1,012.00000	950	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,267.00000	1,241	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			919.00000	859	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,474.00000	1,450	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			891.00000	832	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,546.00000	1,523	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			487.00000	442	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,242.00000	3,233	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,850.00000	1,794	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			356.00000	335	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			1,028.00000	966	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,234.00000	1,207	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			905.00000	845	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,510.00000	1,486	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			850.00000	793	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,656.00000	1,634	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			460.00000	416	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,366.00000	3,357	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,756.00000	1,697	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			411.00000	388	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			979.00000	918	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,335.00000	1,309	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			891.00000	832	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,546.00000	1,523	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			863.00000	805	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,619.00000	1,596	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			837.00000	780	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,693.00000	1,671	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			812.00000	756	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			1,768.00000	1,747	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			435.00000	392	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,491.00000	3,483	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,883.00000	1,827	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			338.00000	318	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			1,045.00000	983	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,201.00000	1,174	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			469.00000	425	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,324.00000	3,316	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			2,162.00000	2,110	22.02	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	7.75	Put		217.00000	201	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		1,195.00000	1,130	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		951.00000	921	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		1,155.00000	1,091	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,010.00000	982	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		1,117.00000	1,053	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,072.00000	1,044	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		1,012.00000	950	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,267.00000	1,241	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		0.00000	2,148	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		0.00000	189	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		0.00000	1,150	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		0.00000	891	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		0.00000	1,110	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		0.00000	951	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		0.00000	1,072	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		0.00000	1,013	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		0.00000	999	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		0.00000	1,140	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		0.00000	487	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		0.00000	3,028	29.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.61870	13.68460		21.93	1,429,963.50	105	16,840.00
£ / R On 12/06/2009 Currency Future	13.70	Call		536.00000	480	22.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		551.00000	562	22.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		556.00000	499	22.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		522.00000	531	22.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		480.00000	428	22.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		646.00000	660	22.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		416.00000	369	23.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		782.00000	800	23.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		447.00000	397	23.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		712.00000	729	23.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		463.00000	412	23.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		678.00000	694	23.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		431.00000	383	23.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		746.00000	764	23.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		463.00000	412	23.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		678.00000	694	23.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		388.00000	343	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		853.00000	874	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call		375.00000	331	24.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		890.00000	912	24.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		362.00000	319	24.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		927.00000	951	24.42	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	14.30	Call			350.00000	308	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			965.00000	989	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			402.00000	356	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			817.00000	837	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			258.00000	216	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,223.00000	1,247	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			201.00000	164	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,416.00000	1,446	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			118.00000	92	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,833.00000	1,873	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			163.00000	131	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,579.00000	1,612	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			181.00000	147	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,497.00000	1,528	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			172.00000	139	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,537.00000	1,570	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			201.00000	164	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,416.00000	1,446	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			327.00000	279	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,042.00000	1,060	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			284.00000	239	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,149.00000	1,171	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			245.00000	204	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,261.00000	1,286	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			222.00000	183	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,338.00000	1,365	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			211.00000	174	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,377.00000	1,405	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			191.00000	155	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,456.00000	1,487	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			258.00000	216	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,223.00000	1,247	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			234.00000	194	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,299.00000	1,325	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			271.00000	227	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,186.00000	1,209	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			271.00000	227	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,186.00000	1,209	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			298.00000	252	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,113.00000	1,133	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			338.00000	293	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,004.00000	1,025	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			312.00000	265	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,077.00000	1,097	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			125.00000	98	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.35	Put			1,790.00000	1,829	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			155.00000	124	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,620.00000	1,655	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			125.00000	98	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,790.00000	1,829	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			172.00000	139	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,537.00000	1,570	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			111.00000	86	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,877.00000	1,918	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			139.00000	110	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,704.00000	1,741	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			388.00000	343	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			853.00000	874	24.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			211.00000	174	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,377.00000	1,405	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			147.00000	117	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,662.00000	1,698	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			100.00000	76	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,965.00000	2,008	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			66.00000	49	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,281.00000	2,330	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			49.00000	35	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,514.00000	2,566	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			70.00000	52	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,236.00000	2,283	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			89.00000	67	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,054.00000	2,099	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			84.00000	63	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,099.00000	2,145	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			94.00000	72	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,009.00000	2,053	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			79.00000	59	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,144.00000	2,191	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			94.00000	72	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,009.00000	2,053	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			38.00000	27	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,703.00000	2,758	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			59.00000	43	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,374.00000	2,424	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			52.00000	37	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,467.00000	2,519	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			31.00000	21	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,847.00000	2,903	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			46.00000	33	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,561.00000	2,614	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.40	Call			36.00000	25	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,751.00000	2,806	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			27.00000	19	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,943.00000	3,000	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			24.00000	16	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,039.00000	3,097	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			22.00000	15	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,088.00000	3,146	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			33.00000	23	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,799.00000	2,854	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			43.00000	30	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,608.00000	2,662	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			21.00000	14	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,136.00000	3,195	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			13.00000	8	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,478.00000	3,539	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			15.00000	10	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,380.00000	3,441	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			8.00000	5	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,823.00000	3,886	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			5.00000	3	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,120.00000	4,184	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			2.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,717.00000	4,782	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			1.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,316.00000	5,382	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			1.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,466.00000	5,532	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			1.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,116.00000	5,182	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			2.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,668.00000	4,732	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			3.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,568.00000	4,633	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			1.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,067.00000	5,132	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			11.00000	7	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,577.00000	3,638	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			40.00000	28	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,656.00000	2,710	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			74.00000	56	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,190.00000	2,237	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			163.00000	131	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,579.00000	1,612	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			132.00000	104	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.30	Put		1,747.00000	1,785	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		118.00000	92	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,833.00000	1,873	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		105.00000	81	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		1,921.00000	1,963	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		222.00000	183	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,338.00000	1,365	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		132.00000	104	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,747.00000	1,785	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		155.00000	124	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,620.00000	1,655	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		100.00000	76	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,965.00000	2,008	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		74.00000	56	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,190.00000	2,237	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		66.00000	49	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,281.00000	2,330	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		89.00000	67	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		2,054.00000	2,099	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		46.00000	33	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,561.00000	2,614	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		66.00000	49	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,281.00000	2,330	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		52.00000	37	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,467.00000	2,519	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		62.00000	46	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		2,328.00000	2,377	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		55.00000	40	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		2,421.00000	2,471	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		36.00000	25	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,751.00000	2,806	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		59.00000	43	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,374.00000	2,424	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		40.00000	28	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,656.00000	2,710	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		27.00000	19	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,943.00000	3,000	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		21.00000	14	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		3,136.00000	3,195	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		24.00000	16	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		3,039.00000	3,097	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		18.00000	12	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		3,234.00000	3,293	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		16.00000	10	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		3,331.00000	3,392	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.90	Call			18.00000	12	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,234.00000	3,293	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			14.00000	9	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,429.00000	3,490	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			29.00000	20	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,895.00000	2,951	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			26.00000	17	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,991.00000	3,049	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			20.00000	13	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,185.00000	3,244	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			17.00000	11	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,283.00000	3,342	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			49.00000	35	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,514.00000	2,566	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			38.00000	27	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,703.00000	2,758	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			20.00000	13	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,185.00000	3,244	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			10.00000	6	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,675.00000	3,737	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			8.00000	5	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,774.00000	3,836	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			7.00000	4	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,873.00000	3,936	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			6.00000	4	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,972.00000	4,035	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			2.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,767.00000	4,832	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			2.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,867.00000	4,932	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			1.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,967.00000	5,032	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,166.00000	5,232	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			1.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,266.00000	5,332	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			1.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,366.00000	5,432	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			5.00000	3	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,170.00000	4,234	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			4.00000	2	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,269.00000	4,334	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			3.00000	2	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,369.00000	4,433	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			3.00000	2	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.15	Put			4,468.00000	4,533	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			4.00000	2	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,269.00000	4,334	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			3.00000	2	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,468.00000	4,533	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			2.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,767.00000	4,832	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			1.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,967.00000	5,032	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			2.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,817.00000	4,882	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			1.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,917.00000	4,982	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			1.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,017.00000	5,082	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			1.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,216.00000	5,282	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			1.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,416.00000	5,482	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			1.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,516.00000	5,582	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,166.00000	5,232	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			1.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,366.00000	5,432	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			1.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,566.00000	5,632	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,666.00000	5,731	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,766.00000	5,831	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,866.00000	5,931	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			1.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,216.00000	5,282	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,616.00000	5,682	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,716.00000	5,781	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			9.00000	6	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,725.00000	3,787	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			7.00000	4	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,922.00000	3,985	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			6.00000	3	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,021.00000	4,085	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.90	Call			4.00000	2	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,220.00000	4,284	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			4.00000	2	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,319.00000	4,383	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			3.00000	2	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,419.00000	4,483	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			3.00000	1	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,518.00000	4,583	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			14.00000	9	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,429.00000	3,490	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			12.00000	8	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,528.00000	3,589	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			11.00000	6	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,626.00000	3,688	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			9.00000	6	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,725.00000	3,787	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			4.00000	2	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,220.00000	4,284	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			26.00000	17	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,991.00000	3,049	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			13.00000	8	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,478.00000	3,539	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			15.00000	10	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,380.00000	3,441	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			10.00000	6	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,675.00000	3,737	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			7.00000	4	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,873.00000	3,936	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			33.00000	23	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,799.00000	2,854	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			70.00000	52	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,236.00000	2,283	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			284.00000	239	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,149.00000	1,171	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			517.00000	462	22.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			582.00000	594	22.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			416.00000	369	23.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			782.00000	800	23.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			498.00000	445	22.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			613.00000	626	22.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			327.00000	279	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,042.00000	1,060	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			621.00000	561	21.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			436.00000	443	21.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			577.00000	519	21.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.60	Put		493.00000	501	21.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		498.00000	445	22.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		613.00000	626	22.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		480.00000	428	22.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		646.00000	660	22.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		338.00000	293	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,004.00000	1,025	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		350.00000	308	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		965.00000	989	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		599.00000	540	21.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		464.00000	471	21.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		556.00000	499	22.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		522.00000	531	22.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		644.00000	583	21.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		409.00000	415	21.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		599.00000	540	21.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		464.00000	471	21.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		720.00000	656	20.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		336.00000	337	20.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		668.00000	606	21.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		384.00000	388	21.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		751.00000	683	20.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		316.00000	314	20.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		694.00000	631	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		359.00000	362	21.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.82000	13.88510		22.75	0.00	0	3,466.00
£ / R On 14/09/2009 Currency Future	13.90	Call		859.00000	804	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		874.00000	884	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		878.00000	823	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		843.00000	853	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		859.00000	804	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		874.00000	884	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		804.00000	751	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		969.00000	981	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		738.00000	688	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,102.00000	1,118	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		753.00000	703	23.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,068.00000	1,083	23.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		787.00000	735	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,002.00000	1,015	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		787.00000	735	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,002.00000	1,015	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		707.00000	659	24.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,172.00000	1,189	24.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		678.00000	631	24.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.45	Put			1,243.00000	1,261	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			664.00000	618	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,279.00000	1,298	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			722.00000	673	23.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,137.00000	1,153	23.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			554.00000	504	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,519.00000	1,534	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			480.00000	433	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,695.00000	1,713	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			356.00000	316	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,071.00000	2,096	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			414.00000	370	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,879.00000	1,900	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			439.00000	394	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,804.00000	1,824	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			466.00000	420	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,731.00000	1,750	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			554.00000	504	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,519.00000	1,534	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			637.00000	583	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,352.00000	1,363	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			586.00000	534	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,451.00000	1,464	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			480.00000	433	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,695.00000	1,713	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			509.00000	460	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,623.00000	1,640	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			539.00000	489	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,553.00000	1,569	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			494.00000	446	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,659.00000	1,676	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			523.00000	474	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,588.00000	1,604	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			570.00000	519	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,485.00000	1,499	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			539.00000	489	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,553.00000	1,569	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			427.00000	382	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,841.00000	1,862	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			453.00000	407	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,767.00000	1,787	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			603.00000	550	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,418.00000	1,430	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			414.00000	370	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,879.00000	1,900	24.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.60	Call			356.00000	316	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,071.00000	2,096	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			390.00000	348	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,955.00000	1,978	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			345.00000	306	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,110.00000	2,136	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			335.00000	296	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,149.00000	2,176	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			378.00000	337	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,993.00000	2,017	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			692.00000	645	24.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,207.00000	1,225	24.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			314.00000	277	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,229.00000	2,257	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			620.00000	567	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,385.00000	1,397	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			570.00000	519	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,485.00000	1,499	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			402.00000	359	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,917.00000	1,939	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			722.00000	673	23.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,137.00000	1,153	23.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			822.00000	768	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			937.00000	948	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			840.00000	786	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			905.00000	916	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			770.00000	719	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,035.00000	1,049	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			650.00000	600	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,315.00000	1,330	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			427.00000	382	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,841.00000	1,862	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			295.00000	259	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,310.00000	2,339	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			402.00000	359	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,917.00000	1,939	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			314.00000	277	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,229.00000	2,257	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			295.00000	259	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,310.00000	2,339	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			277.00000	242	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,392.00000	2,422	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			260.00000	227	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,475.00000	2,507	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			494.00000	446	24.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.05	Put			1,659.00000	1,676	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			367.00000	326	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,032.00000	2,056	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			324.00000	286	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,189.00000	2,216	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			367.00000	326	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,032.00000	2,056	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			305.00000	268	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,270.00000	2,298	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			286.00000	251	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,351.00000	2,381	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			268.00000	234	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,433.00000	2,464	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			692.00000	645	24.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,207.00000	1,225	24.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			228.00000	198	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,643.00000	2,678	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			770.00000	719	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,035.00000	1,049	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			620.00000	567	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,385.00000	1,397	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			466.00000	420	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,731.00000	1,750	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			637.00000	583	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,352.00000	1,363	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			919.00000	862	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			784.00000	792	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			878.00000	823	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			843.00000	853	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			804.00000	751	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			969.00000	981	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			650.00000	600	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,315.00000	1,330	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			898.00000	842	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			813.00000	822	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			940.00000	882	22.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			755.00000	762	22.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			960.00000	902	22.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			724.00000	732	22.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			707.00000	659	24.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,172.00000	1,189	24.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			1,023.00000	964	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			638.00000	644	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			980.00000	922	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			695.00000	702	22.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.80	Call		898.00000	842	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		813.00000	822	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		1,050.00000	986	21.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		615.00000	616	21.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		1,001.00000	943	22.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		666.00000	673	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.00050	14.06470		22.92	0.00	0	5.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,103.00000	1,044	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,088.00000	1,093	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,103.00000	1,044	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,088.00000	1,093	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,084.00000	1,026	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,119.00000	1,125	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		1,030.00000	974	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,215.00000	1,223	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		964.00000	909	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,349.00000	1,359	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		996.00000	941	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,281.00000	1,290	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,013.00000	957	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,248.00000	1,256	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		980.00000	925	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,315.00000	1,324	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		948.00000	894	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,383.00000	1,394	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		820.00000	766	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,655.00000	1,666	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		837.00000	783	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,623.00000	1,633	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		917.00000	865	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,453.00000	1,464	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		888.00000	837	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,523.00000	1,536	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		855.00000	801	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,591.00000	1,600	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		785.00000	733	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,721.00000	1,732	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		752.00000	700	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,787.00000	1,800	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		720.00000	669	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,855.00000	1,869	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		602.00000	556	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,138.00000	2,155	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,084.00000	1,026	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,119.00000	1,125	23.11	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	14.20	Call		1,048.00000	991	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,183.00000	1,190	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,162.00000	1,101	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		997.00000	1,001	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,122.00000	1,063	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,057.00000	1,062	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		917.00000	865	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,453.00000	1,464	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,066.00000	1,008	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,151.00000	1,157	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		932.00000	879	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,418.00000	1,429	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		902.00000	851	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,488.00000	1,500	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		874.00000	819	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,559.00000	1,568	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		736.00000	685	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,821.00000	1,834	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		1,182.00000	1,121	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		968.00000	970	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		1,142.00000	1,082	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,027.00000	1,031	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,066.00000	1,008	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,151.00000	1,157	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		932.00000	879	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,418.00000	1,429	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		802.00000	749	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,688.00000	1,699	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		902.00000	851	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,488.00000	1,500	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		768.00000	716	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,754.00000	1,766	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		1,202.00000	1,141	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		938.00000	941	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,162.00000	1,101	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		997.00000	1,001	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		980.00000	925	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,315.00000	1,324	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		820.00000	766	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,655.00000	1,666	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		1,242.00000	1,181	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		877.00000	881	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		1,262.00000	1,201	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		847.00000	850	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		1,223.00000	1,161	22.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Put			908.00000	911	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			1,182.00000	1,121	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			968.00000	970	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			996.00000	941	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,281.00000	1,290	23.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.33800		12.40010		21.79	185,070.00	15	19,111.00
€ / R On 12/06/2009 Currency Future	12.40	Call			491.00000	435	22.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			491.00000	497	22.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			471.00000	417	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			521.00000	529	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			417.00000	369	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			617.00000	631	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			355.00000	310	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			755.00000	772	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			288.00000	248	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			888.00000	910	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			304.00000	262	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			854.00000	874	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			207.00000	173	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,106.00000	1,135	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			195.00000	163	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,145.00000	1,175	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			219.00000	184	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,069.00000	1,096	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			231.00000	196	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,031.00000	1,058	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			245.00000	208	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			995.00000	1,020	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			245.00000	208	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			995.00000	1,020	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			273.00000	234	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			923.00000	946	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			163.00000	134	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,263.00000	1,296	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			136.00000	110	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,386.00000	1,422	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			128.00000	103	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,428.00000	1,465	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			184.00000	153	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,184.00000	1,215	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			195.00000	163	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,145.00000	1,175	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			273.00000	234	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			923.00000	946	23.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.85	Call			337.00000	294	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			787.00000	806	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			259.00000	220	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			958.00000	982	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			320.00000	278	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			820.00000	840	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			173.00000	143	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,223.00000	1,255	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			136.00000	110	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,386.00000	1,422	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			128.00000	103	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,428.00000	1,465	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			113.00000	90	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,513.00000	1,552	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			99.00000	78	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,599.00000	1,640	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			145.00000	118	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,345.00000	1,380	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			207.00000	173	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,106.00000	1,135	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			154.00000	126	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,304.00000	1,338	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			93.00000	73	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,643.00000	1,685	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			87.00000	68	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,687.00000	1,730	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			76.00000	59	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,776.00000	1,821	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			35.00000	25	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,285.00000	2,337	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			32.00000	23	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,332.00000	2,385	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			54.00000	40	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,004.00000	2,052	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			71.00000	55	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,821.00000	1,867	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			106.00000	84	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,556.00000	1,596	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			145.00000	118	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,345.00000	1,380	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			154.00000	126	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,304.00000	1,338	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			113.00000	90	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,513.00000	1,552	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			184.00000	153	23.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.40	Put		1,184.00000	1,215	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		76.00000	59	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,776.00000	1,821	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		44.00000	32	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		2,143.00000	2,194	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		24.00000	17	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,524.00000	2,579	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		15.00000	10	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		2,815.00000	2,872	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		58.00000	44	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,958.00000	2,006	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		66.00000	51	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,866.00000	1,913	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		320.00000	278	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		820.00000	840	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		369.00000	328	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		719.00000	740	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		533.00000	473	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		433.00000	435	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		512.00000	454	21.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		462.00000	466	21.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		555.00000	494	21.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		405.00000	406	21.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		512.00000	454	21.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		462.00000	466	21.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		434.00000	384	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		584.00000	596	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		452.00000	400	22.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		552.00000	562	22.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		400.00000	354	23.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		650.00000	666	23.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		656.00000	585	20.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		306.00000	297	20.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		578.00000	515	21.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		378.00000	377	21.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		629.00000	560	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		329.00000	322	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		603.00000	537	20.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		353.00000	349	20.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		885.00000	808	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		185.00000	170	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		815.00000	738	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		215.00000	200	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		748.00000	671	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		248.00000	233	20.11	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 12/06/2009 Currency Future	12.00	Call			684.00000	612	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			284.00000	274	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			849.00000	772	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			199.00000	184	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			781.00000	704	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			231.00000	216	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			716.00000	640	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			265.00000	252	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			434.00000	384	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			584.00000	596	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			629.00000	560	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			329.00000	322	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			384.00000	341	23.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			684.00000	703	23.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			656.00000	585	20.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			306.00000	297	20.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			603.00000	537	20.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			353.00000	349	20.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			921.00000	844	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			171.00000	156	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			781.00000	704	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			231.00000	216	20.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			400.00000	354	23.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			650.00000	666	23.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			337.00000	294	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			787.00000	806	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			417.00000	369	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			617.00000	631	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			533.00000	473	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			433.00000	435	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			491.00000	435	22.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			491.00000	497	22.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			355.00000	310	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			755.00000	772	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			120.00000	96	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,470.00000	1,508	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			99.00000	78	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,599.00000	1,640	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			62.00000	47	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,912.00000	1,959	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			47.00000	35	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,097.00000	2,147	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			41.00000	30	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,190.00000	2,242	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			30.00000	22	23.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.75	Put			2,380.00000	2,434	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			26.00000	18	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,476.00000	2,530	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			22.00000	15	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,572.00000	2,627	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			19.00000	13	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,669.00000	2,725	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			50.00000	37	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,050.00000	2,099	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			38.00000	27	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,238.00000	2,289	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			58.00000	44	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,958.00000	2,006	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			50.00000	37	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,050.00000	2,099	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			38.00000	27	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,238.00000	2,289	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			28.00000	20	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,428.00000	2,482	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			21.00000	14	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,620.00000	2,676	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			18.00000	12	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,718.00000	2,774	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			13.00000	8	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,913.00000	2,970	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			11.00000	7	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,011.00000	3,069	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			9.00000	6	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,109.00000	3,168	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			8.00000	5	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,208.00000	3,267	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			28.00000	20	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,428.00000	2,482	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			24.00000	17	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,524.00000	2,579	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			13.00000	8	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,913.00000	2,970	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			81.00000	63	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,731.00000	1,775	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			259.00000	220	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			958.00000	982	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			81.00000	63	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,731.00000	1,775	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			71.00000	55	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,821.00000	1,867	23.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.20	Call		66.00000	51	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,866.00000	1,913	23.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			12.51800	12.57970		22.48	0.00	0	274.00
€ / R On 14/09/2009 Currency Future	12.60	Call		767.00000	717	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		787.00000	799	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		748.00000	699	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		818.00000	831	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		694.00000	650	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		915.00000	932	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		625.00000	581	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,046.00000	1,063	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		551.00000	510	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,172.00000	1,192	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		569.00000	527	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,140.00000	1,159	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		569.00000	527	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,140.00000	1,159	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		454.00000	416	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,374.00000	1,398	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		439.00000	401	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,409.00000	1,433	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		469.00000	430	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,339.00000	1,362	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		485.00000	445	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,305.00000	1,327	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		501.00000	461	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,271.00000	1,293	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		501.00000	461	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,271.00000	1,293	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		534.00000	493	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,204.00000	1,225	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		396.00000	361	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,517.00000	1,543	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		357.00000	324	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,628.00000	1,656	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		345.00000	313	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,666.00000	1,695	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		424.00000	388	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,444.00000	1,470	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		517.00000	477	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,237.00000	1,259	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		517.00000	477	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,237.00000	1,259	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		485.00000	445	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,305.00000	1,327	23.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Call			606.00000	562	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,077.00000	1,094	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			383.00000	349	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,553.00000	1,581	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			410.00000	374	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,480.00000	1,506	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			345.00000	313	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,666.00000	1,695	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			333.00000	301	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,704.00000	1,733	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			322.00000	291	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,742.00000	1,773	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			300.00000	270	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,820.00000	1,852	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			370.00000	336	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,590.00000	1,618	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			588.00000	544	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,108.00000	1,126	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			279.00000	250	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,899.00000	1,932	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			171.00000	150	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,442.00000	2,482	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			370.00000	336	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,590.00000	1,618	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			300.00000	270	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,820.00000	1,852	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			259.00000	232	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,980.00000	2,014	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			241.00000	215	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,061.00000	2,097	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			224.00000	199	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,144.00000	2,181	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			207.00000	184	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,228.00000	2,266	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			424.00000	388	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,444.00000	1,470	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			259.00000	232	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,980.00000	2,014	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			241.00000	215	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,061.00000	2,097	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			730.00000	682	23.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			850.00000	864	23.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			694.00000	650	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			915.00000	932	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			661.00000	619	23.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.90	Put			981.00000	1,001	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			439.00000	401	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,409.00000	1,433	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			311.00000	280	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,781.00000	1,812	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			289.00000	260	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,859.00000	1,892	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			269.00000	241	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,939.00000	1,973	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			588.00000	544	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,108.00000	1,126	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			661.00000	619	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			981.00000	1,001	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			677.00000	634	23.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			948.00000	966	23.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			645.00000	600	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,015.00000	1,032	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			357.00000	324	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,628.00000	1,656	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			606.00000	562	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,077.00000	1,094	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			410.00000	374	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,480.00000	1,506	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			712.00000	666	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			882.00000	898	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			848.00000	793	22.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			669.00000	675	22.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			807.00000	753	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			727.00000	735	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			767.00000	717	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			787.00000	799	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			913.00000	852	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			583.00000	584	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			869.00000	812	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			640.00000	644	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			828.00000	773	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			698.00000	705	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			787.00000	735	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			757.00000	767	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	896	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			0.00000	528	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	812	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			0.00000	644	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	634	23.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			0.00000	966	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future			12.68050	12.74140		22.80	0.00	0	20.00
€ / R On 14/12/2009 Currency Future	12.75	Call		988.00000	930	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		996.00000	999	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		969.00000	912	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,028.00000	1,032	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		899.00000	847	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,157.00000	1,166	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		830.00000	777	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,289.00000	1,297	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		755.00000	704	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,414.00000	1,424	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		792.00000	740	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,351.00000	1,360	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		773.00000	722	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,382.00000	1,391	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		773.00000	722	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,382.00000	1,391	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		668.00000	620	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,577.00000	1,590	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		652.00000	604	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,611.00000	1,624	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		685.00000	636	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,544.00000	1,556	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		702.00000	653	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,511.00000	1,522	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		719.00000	670	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,478.00000	1,489	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		702.00000	653	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,511.00000	1,522	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		737.00000	687	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,446.00000	1,456	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		605.00000	559	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,714.00000	1,729	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		811.00000	759	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,320.00000	1,328	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		359.00000	324	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,467.00000	2,493	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		636.00000	589	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,645.00000	1,659	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		575.00000	531	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,784.00000	1,800	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		547.00000	503	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,856.00000	1,873	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		520.00000	477	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		1,928.00000	1,946	23.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.25	Call			493.00000	452	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,002.00000	2,021	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			792.00000	740	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,351.00000	1,360	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			755.00000	704	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,414.00000	1,424	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			621.00000	574	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,679.00000	1,693	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			590.00000	545	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,749.00000	1,764	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			561.00000	517	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			1,820.00000	1,836	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			882.00000	831	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,191.00000	1,201	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			850.00000	797	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,259.00000	1,266	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			668.00000	620	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,577.00000	1,590	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			850.00000	797	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,259.00000	1,266	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			605.00000	559	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,714.00000	1,729	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			866.00000	816	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,225.00000	1,236	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			621.00000	574	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,679.00000	1,693	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			590.00000	545	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,749.00000	1,764	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			533.00000	490	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			1,892.00000	1,909	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			547.00000	503	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			1,856.00000	1,873	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			916.00000	863	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,124.00000	1,132	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			933.00000	879	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,092.00000	1,098	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			866.00000	816	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,225.00000	1,236	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			685.00000	636	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,544.00000	1,556	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			933.00000	879	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,092.00000	1,098	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			1,067.00000	1,005	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			876.00000	874	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			1,026.00000	966	22.68	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	12.65	Put			935.00000	936	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			951.00000	895	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,059.00000	1,065	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			882.00000	831	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,191.00000	1,201	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			1,127.00000	1,063	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			786.00000	782	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			1,087.00000	1,024	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			846.00000	844	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			1,047.00000	985	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			905.00000	905	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			1,007.00000	948	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			965.00000	967	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	1,082	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			0.00000	751	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	1,043	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			0.00000	813	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	966	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			0.00000	936	22.68	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.38300		242.21300		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			289.77300		290.75800		0.00	2,897,730.00	1	697.00
ALBI On 06/08/2009 Index Future			295.61000		296.60800		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			287.37500		288.27800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			124.09700		124.18600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			126.59600		126.68400		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			128.84800		128.93500		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			291.72050		292.67050		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			297.59700		298.55900		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			302.89000		303.86400		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			348.00900		348.00900		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			356.85400		356.85400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			365.69800		365.69800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.76300		7.71900		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.42400		8.37600		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.06500		8.03000		32.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J201 On 22/12/2014 jSwap			8.48800		8.44700		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.51000		8.47300		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.60500		8.56100		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.55500		8.50500		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			8.13200		8.06700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.01000		7.00200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.95800		6.93500		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.48800		7.45100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.48700		7.45700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.13500		8.09500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.17000		8.12900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.38900		8.33800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.39000		8.33800		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.88200		9.87700		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.40700		9.39200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.89900		8.87100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			279.39500		280.51400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			285.02300		286.15800		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			290.09200		291.24200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.54000		6.56700		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,410.00000	3,446	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.97600		6.01100		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,858.00000	3,894	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			7.00000	7	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,105.00000	4,142	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			5.00000	4	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			1,281.00000	1,279	1.24	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 05/11/2009 Bond Future	6.50	Put			60.00000	58	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.09200		8.03000		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			425.00000	319	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,984.00000	5,231	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,696.00000	5,342	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			310.00000	309	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			50.00000	30	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,194.00000	9,528	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.07800		8.01300		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,923.00000	7,613	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,334.00000	1,382	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.16700		8.09900		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,215.00000	3,040	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,436.00000	6,620	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.26900		8.19600		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,520.00000	4,327	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,802.00000	6,978	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.66400		8.58300		24.30	0.00	0	13,085.00
R186 On 07/05/2009 Bond Future	9.00	Call			5,991.00000	5,290	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,870.00000	1,987	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			1,345.00000	1,025	23.90	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,495.00000	7,992	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			217.00000	135	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			15,006.00000	15,743	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			16.00000	7	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			24,359.00000	25,168	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.66700		8.58400		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			9,394.00000	8,802	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,313.00000	5,552	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			2,968.00000	2,664	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,696.00000	15,224	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.71800		8.63300		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			11,187.00000	10,625	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,623.00000	7,902	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			4,712.00000	4,374	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,833.00000	17,335	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.77300		8.68500		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			9,603.00000	9,133	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,985.00000	14,372	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			881.00000	854	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
R196 On 07/05/2009 Bond Future	11.00	Put			415.00000	388	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.13800		8.07600		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,297.00000	5,014	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			152.00000	148	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.11300		8.04700		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,171.00000	5,924	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,081.00000	1,122	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.18700		8.11800		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,512.00000	2,373	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,139.00000	5,288	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.27100		8.19800		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,143.00000	3,001	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,982.00000	6,132	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.47700		8.42600		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,094.00000	3,796	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			797.00000	798	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.47000		8.41700		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,836.00000	6,582	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,191.00000	2,241	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.54100		8.48600		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,861.00000	2,720	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,583.00000	8,750	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.61900		8.56100		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,411.00000	5,230	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,400.00000	7,534	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.53000		8.46900		18.16	5,781.29	58	279.00
R204 On 07/05/2009 Bond Future	8.75	Call			3,206.00000	2,869	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,440.00000	1,490	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			626.00000	485	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			5,342.00000	5,587	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			4,244.00000	3,879	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			943.00000	964	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.52900		8.46600		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			7,227.00000	6,910	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,481.00000	2,557	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.59300		8.52700		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,396.00000	3,214	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,949.00000	10,169	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.66200		8.59400		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			5,968.00000	5,740	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,359.00000	8,536	19.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 07/05/2009 Bond Future			8.08500	8.02300		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call		3,821.00000	3,585	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		200.00000	200	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.05400	7.98800		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		1,027.00000	937	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,692.00000	4,840	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		5,300.00000	5,092	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		850.00000	881	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.13300	8.06300		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		2,133.00000	2,016	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,099.00000	4,222	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.22400	8.15000		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		2,609.00000	2,492	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,759.00000	4,883	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.63300	8.57200		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,879.00000	3,516	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,158.00000	1,189	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.63600	8.57300		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		6,939.00000	6,622	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		2,740.00000	2,825	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.69700	8.63200		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		2,991.00000	2,819	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,472.00000	10,707	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.76200	8.69500		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		5,976.00000	5,746	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		8,768.00000	8,949	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.72600	8.65700		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		2,648.00000	2,297	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		2,034.00000	2,140	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.74100	8.66900		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		6,752.00000	6,396	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		3,052.00000	3,166	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.80300	8.72800		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		3,420.00000	3,208	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		10,042.00000	10,312	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.89600	8.81700		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		6,542.00000	6,260	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		8,576.00000	8,792	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.42300	8.34200		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		6,390.00000	5,745	31.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 07/05/2009 Bond Future	9.00	Put		991.00000	1,046	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.41900	8.33700		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call		4,703.00000	4,314	32.05	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put		7,727.00000	8,046	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		7,865.00000	7,356	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		4,403.00000	4,602	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.45400	8.36900		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		3,926.00000	3,631	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		14,651.00000	15,084	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		14,062.00000	13,472	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		3,484.00000	3,622	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		3,245.00000	2,985	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		16,686.00000	17,155	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.49000	8.40400		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		6,453.00000	6,098	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		14,870.00000	15,246	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		16,639.00000	16,056	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		4,713.00000	4,861	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			287.99800	288.93600		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			293.80000	294.74900		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			299.02500	299.98600		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.51980	6.52040		20.72	0.00	0	8,804.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		251.00000	240	20.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		230.00000	221	20.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		214.00000	204	21.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		293.00000	284	21.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		198.00000	188	22.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		327.00000	318	22.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		183.00000	173	22.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		362.00000	354	22.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		170.00000	160	22.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		399.00000	391	22.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		198.00000	188	22.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		327.00000	318	22.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		231.00000	221	21.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		261.00000	251	21.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		158.00000	149	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		437.00000	429	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		158.00000	149	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		437.00000	429	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		137.00000	128	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		516.00000	509	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.85	Call			147.00000	138	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			476.00000	468	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			183.00000	173	22.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			362.00000	354	22.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			123.00000	115	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			553.00000	545	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			123.00000	115	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			553.00000	545	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			137.00000	128	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			516.00000	509	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			147.00000	138	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			476.00000	468	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			99.00000	92	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			629.00000	622	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			111.00000	103	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			590.00000	583	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			89.00000	82	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			668.00000	662	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			79.00000	73	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			709.00000	703	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			99.00000	92	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			629.00000	622	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			79.00000	73	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			709.00000	703	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			15.00000	13	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,295.00000	1,293	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			11.00000	9	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,391.00000	1,390	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			26.00000	23	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,106.00000	1,103	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			44.00000	39	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			923.00000	919	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			63.00000	57	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			793.00000	787	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			71.00000	65	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			750.00000	745	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			231.00000	221	21.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			261.00000	251	21.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			272.00000	262	20.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			201.00000	192	20.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			295.00000	284	19.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			174.00000	165	19.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			295.00000	284	19.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			174.00000	165	19.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			349.00000	339	19.27	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	6.30	Put		128.00000	119	19.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		71.00000	65	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		750.00000	745	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		56.00000	50	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		835.00000	831	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		44.00000	39	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		923.00000	919	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		34.00000	30	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		1,014.00000	1,010	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		49.00000	44	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		879.00000	875	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		39.00000	34	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		968.00000	964	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		413.00000	404	18.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		92.00000	84	18.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		566.00000	560	18.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		46.00000	40	18.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		486.00000	478	18.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		66.00000	59	18.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		413.00000	404	18.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		92.00000	84	18.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		349.00000	339	19.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		128.00000	119	19.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		525.00000	518	18.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		55.00000	48	18.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		449.00000	440	18.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		78.00000	71	18.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		380.00000	371	19.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		109.00000	101	19.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		321.00000	311	19.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		150.00000	141	19.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		449.00000	440	18.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		78.00000	71	18.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		30.00000	26	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,059.00000	1,056	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		23.00000	20	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,152.00000	1,150	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		56.00000	50	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		835.00000	831	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		20.00000	17	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,200.00000	1,197	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		20.00000	17	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,200.00000	1,197	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		15.00000	13	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,295.00000	1,293	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.90	Call		11.00000	9	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,391.00000	1,390	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		8.00000	7	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,488.00000	1,487	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		6.00000	5	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,586.00000	1,585	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		5.00000	4	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,684.00000	1,684	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		3.00000	3	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,783.00000	1,783	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		5.00000	4	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,684.00000	1,684	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		30.00000	26	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,059.00000	1,056	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		272.00000	262	20.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		201.00000	192	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.58260	6.58330		21.32	329,130.00	50	190.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		375.00000	363	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		392.00000	381	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		341.00000	329	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		457.00000	446	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		358.00000	346	21.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		424.00000	413	21.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		325.00000	314	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		492.00000	481	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		341.00000	329	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		457.00000	446	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		310.00000	299	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		527.00000	516	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		310.00000	299	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		527.00000	516	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		283.00000	273	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		600.00000	590	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		260.00000	249	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		676.00000	667	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		283.00000	273	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		600.00000	590	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		296.00000	285	22.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		563.00000	553	22.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		358.00000	346	21.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		424.00000	413	21.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		271.00000	260	23.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		638.00000	628	23.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		244.00000	234	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		711.00000	701	23.69	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	6.95	Call		271.00000	260	23.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		638.00000	628	23.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		244.00000	234	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		711.00000	701	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		215.00000	205	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		781.00000	772	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		229.00000	219	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		746.00000	736	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		229.00000	219	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		746.00000	736	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		415.00000	402	20.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		331.00000	320	20.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		201.00000	192	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		818.00000	809	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		176.00000	167	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		893.00000	884	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		435.00000	422	20.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		301.00000	290	20.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		394.00000	382	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		361.00000	350	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		215.00000	205	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		781.00000	772	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		188.00000	179	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		855.00000	846	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		479.00000	467	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		246.00000	235	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		435.00000	422	20.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		301.00000	290	20.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		176.00000	167	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		893.00000	884	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		154.00000	145	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		971.00000	963	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		201.00000	192	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		818.00000	809	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		154.00000	145	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		971.00000	963	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		134.00000	126	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,051.00000	1,043	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		165.00000	156	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		932.00000	923	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		144.00000	135	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,011.00000	1,003	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		125.00000	117	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,092.00000	1,085	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		504.00000	492	19.48	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	6.30	Put		221.00000	210	19.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		456.00000	444	20.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		272.00000	261	20.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		532.00000	520	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		198.00000	188	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		394.00000	382	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		361.00000	350	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		456.00000	444	20.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		272.00000	261	20.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		0.00000	549	19.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		0.00000	167	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.63870	6.63950		21.47	165,967.50	25	25.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		480.00000	467	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		491.00000	478	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		445.00000	432	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		556.00000	544	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		462.00000	449	21.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		523.00000	510	21.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		429.00000	416	22.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		590.00000	578	22.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		429.00000	416	22.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		590.00000	578	22.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		414.00000	401	22.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		625.00000	612	22.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		399.00000	387	22.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		660.00000	648	22.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		480.00000	467	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		491.00000	478	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		538.00000	524	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		398.00000	385	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		499.00000	485	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		459.00000	447	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		372.00000	360	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		733.00000	721	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		343.00000	331	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		803.00000	792	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		311.00000	299	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		872.00000	861	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		282.00000	270	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		942.00000	932	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		578.00000	565	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		339.00000	326	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		399.00000	387	22.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		660.00000	648	22.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		625.00000	611	19.64	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	6.30	Put		285.00000	273	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		578.00000	565	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		339.00000	326	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		601.00000	587	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		311.00000	298	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		557.00000	544	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		368.00000	355	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		519.00000	505	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		429.00000	416	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		386.00000	373	22.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		696.00000	684	22.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		360.00000	348	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		770.00000	759	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		327.00000	315	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		837.00000	826	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		557.00000	544	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		368.00000	355	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		386.00000	373	22.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		696.00000	684	22.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		327.00000	315	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		837.00000	826	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		296.00000	285	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		907.00000	896	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		0.00000	637	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		0.00000	248	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		0.00000	505	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		0.00000	416	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		0.00000	348	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		0.00000	759	23.32	0.00	0	0.00

Total for Derivatives:							176,300,558.09	17,456	471,840.00
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Grand Total:							176,300,558.09	17,456	471,840.00
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