



Daily MTM Report

Daily summary for 15/04/2009

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			15.74600	15.78800			0.00	0	0.00
R153 On 31/08/2010 Bond			6.60000	6.70000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.09500	8.13000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.65000	8.68000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.13500	8.17000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.47500	8.51000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.53500	8.56000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.09500	8.13000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.66000	8.70000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.75600	8.80400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.35000	8.38500			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			9.28250		9.14820		23.83	65,144,585.00	7,018	239,359.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			342.00000	423	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			344.00000	290	24.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			287.00000	343	23.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			438.00000	361	23.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			304.00000	369	23.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			406.00000	336	23.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			409.00000	512	24.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			261.00000	230	24.29	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			323.00000	395	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			374.00000	313	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			103.00000	125	28.39	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,155.00000	1,042	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			214.00000	257	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			616.00000	524	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			190.00000	229	25.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			692.00000	597	25.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			143.00000	173	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			895.00000	790	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			170.00000	204	26.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			772.00000	672	26.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			84.00000	101	29.40	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,336.00000	1,219	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			214.00000	257	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			616.00000	524	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			202.00000	243	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			654.00000	560	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			190.00000	229	25.61	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			692.00000	597	25.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			151.00000	183	26.62	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			853.00000	750	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			202.00000	243	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			654.00000	560	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			160.00000	193	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			812.00000	711	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			115.00000	139	27.88	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,067.00000	956	27.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.15	Call		109.00000	132	28.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		1,111.00000	999	28.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		57.00000	69	31.42	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,709.00000	1,587	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		115.00000	139	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		1,067.00000	956	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		103.00000	125	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		1,155.00000	1,042	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		76.00000	92	29.91	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		1,428.00000	1,309	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		88.00000	107	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		1,290.00000	1,174	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		72.00000	87	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,474.00000	1,355	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call		9.00000	15	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put		2,861.00000	2,733	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call		2.00000	7	36.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put		3,654.00000	3,524	36.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		62.00000	76	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		1,614.00000	1,493	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		65.00000	79	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		1,567.00000	1,447	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		69.00000	83	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		1,520.00000	1,401	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		93.00000	112	28.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,245.00000	1,130	28.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		121.00000	146	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,023.00000	914	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		80.00000	96	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		1,381.00000	1,264	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		98.00000	118	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		1,200.00000	1,086	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		135.00000	163	27.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		937.00000	831	27.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call		128.00000	155	27.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put		980.00000	872	27.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		93.00000	112	28.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,245.00000	1,130	28.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		88.00000	107	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		1,290.00000	1,174	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		84.00000	101	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,336.00000	1,219	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		65.00000	79	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		1,567.00000	1,447	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		180.00000	216	25.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.70	Put		732.00000	634	25.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		121.00000	146	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,023.00000	914	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		69.00000	83	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		1,520.00000	1,401	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		72.00000	87	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,474.00000	1,355	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		52.00000	61	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,804.00000	1,678	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		43.00000	50	31.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,945.00000	1,818	31.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		37.00000	44	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,039.00000	1,912	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		54.00000	65	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,756.00000	1,632	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		57.00000	69	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,709.00000	1,587	31.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		50.00000	57	31.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,852.00000	1,725	31.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		27.00000	34	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,229.00000	2,102	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		17.00000	23	33.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		2,518.00000	2,391	33.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		15.00000	22	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,567.00000	2,440	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		12.00000	18	33.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,714.00000	2,586	33.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		34.00000	42	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		2,086.00000	1,959	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		54.00000	65	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,756.00000	1,632	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		227.00000	272	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		579.00000	490	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		143.00000	173	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		895.00000	790	26.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		160.00000	193	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		812.00000	711	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		255.00000	306	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		507.00000	423	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		434.00000	544	24.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		236.00000	211	24.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		434.00000	544	24.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		236.00000	211	24.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		521.00000	646	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		173.00000	163	24.60	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	8.75	Call		554.00000	682	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		156.00000	149	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		588.00000	719	24.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		139.00000	136	24.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		658.00000	795	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		110.00000	112	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		622.00000	756	24.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		124.00000	124	24.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		774.00000	915	25.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		76.00000	83	25.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		622.00000	756	24.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		124.00000	124	24.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call		490.00000	611	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put		192.00000	178	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call		942.00000	1,086	25.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put		44.00000	54	25.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		857.00000	1,000	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		59.00000	67	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		696.00000	834	24.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		97.00000	102	24.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		385.00000	481	24.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		287.00000	249	24.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		899.00000	1,043	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		51.00000	60	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		815.00000	957	25.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		67.00000	75	25.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call		735.00000	875	25.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put		86.00000	92	25.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		461.00000	577	24.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		213.00000	194	24.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		363.00000	451	24.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		315.00000	269	24.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		1,122.00000	1,266	25.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		24.00000	33	25.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call		1,031.00000	1,175	25.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put		33.00000	42	25.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		696.00000	834	24.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		97.00000	102	24.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		774.00000	915	25.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		76.00000	83	25.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		986.00000	1,130	25.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		38.00000	48	25.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		815.00000	957	25.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		67.00000	75	25.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		461.00000	577	24.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.90	Put		213.00000	194	24.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		658.00000	795	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		110.00000	112	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		588.00000	719	24.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		139.00000	136	24.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		521.00000	646	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		173.00000	163	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		363.00000	451	24.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		315.00000	269	24.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		287.00000	343	23.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		438.00000	361	23.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		323.00000	395	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		374.00000	313	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		180.00000	216	25.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		732.00000	634	25.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		255.00000	306	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		507.00000	423	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		109.00000	132	28.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		1,111.00000	999	28.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call		60.00000	72	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put		1,661.00000	1,540	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		37.00000	44	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,039.00000	1,912	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call		31.00000	39	32.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put		2,133.00000	2,006	32.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call		46.00000	54	31.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put		1,898.00000	1,771	31.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call		40.00000	47	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put		1,991.00000	1,865	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		52.00000	61	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,804.00000	1,678	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call		40.00000	47	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put		1,991.00000	1,865	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		29.00000	37	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		2,181.00000	2,054	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		25.00000	32	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		2,277.00000	2,150	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call		21.00000	28	32.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put		2,373.00000	2,246	32.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call		18.00000	25	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put		2,470.00000	2,343	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call		23.00000	30	32.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put		2,325.00000	2,198	32.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		20.00000	27	32.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		2,421.00000	2,294	32.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			14.00000	21	33.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,616.00000	2,488	33.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			10.00000	16	33.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,812.00000	2,684	33.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			8.00000	14	33.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,910.00000	2,782	33.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			7.00000	13	33.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,009.00000	2,880	33.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			6.00000	11	34.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,108.00000	2,979	34.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			13.00000	19	33.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,665.00000	2,537	33.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			11.00000	17	33.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,763.00000	2,635	33.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			8.00000	13	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,960.00000	2,831	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			20.00000	27	32.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,421.00000	2,294	32.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			8.00000	14	33.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,910.00000	2,782	33.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			29.00000	37	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,181.00000	2,054	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			25.00000	32	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,277.00000	2,150	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			43.00000	50	31.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,945.00000	1,818	31.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			27.00000	34	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,229.00000	2,102	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			135.00000	163	27.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			937.00000	831	27.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			151.00000	183	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			853.00000	750	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			270.00000	324	24.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			472.00000	391	24.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			241.00000	288	24.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			543.00000	456	24.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			241.00000	288	24.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			543.00000	456	24.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			270.00000	324	24.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			472.00000	391	24.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.42100		9.28080		23.96	0.00	0	3,007.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			564.00000	635	23.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			583.00000	514	23.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			527.00000	590	23.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			646.00000	569	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.35	Call			545.00000	612	23.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			615.00000	541	23.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			447.00000	501	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			816.00000	730	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			283.00000	314	27.37	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,402.00000	1,293	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			406.00000	454	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			925.00000	833	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			347.00000	388	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,117.00000	1,017	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			393.00000	440	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			962.00000	869	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			433.00000	485	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			852.00000	764	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			419.00000	469	25.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			888.00000	798	25.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			381.00000	426	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,000.00000	905	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			381.00000	426	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,000.00000	905	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			308.00000	343	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,278.00000	1,172	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			299.00000	333	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,319.00000	1,212	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			291.00000	323	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,360.00000	1,252	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			291.00000	323	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,360.00000	1,252	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			260.00000	296	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,479.00000	1,375	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			219.00000	264	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,638.00000	1,543	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			176.00000	230	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,845.00000	1,759	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			24.00000	77	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,743.00000	3,656	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			192.00000	244	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,762.00000	1,673	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			201.00000	250	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,720.00000	1,629	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			210.00000	257	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,679.00000	1,586	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			271.00000	305	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,440.00000	1,334	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			318.00000	354	26.69	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	10.20	Put		1,237.00000	1,133	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		239.00000	280	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,558.00000	1,459	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		229.00000	272	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,598.00000	1,501	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		337.00000	376	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,156.00000	1,055	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		369.00000	413	25.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,039.00000	942	25.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		327.00000	365	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,196.00000	1,094	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		249.00000	288	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,519.00000	1,417	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		239.00000	280	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,558.00000	1,459	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		192.00000	244	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,762.00000	1,673	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		249.00000	288	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,519.00000	1,417	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		299.00000	333	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,319.00000	1,212	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		318.00000	354	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,237.00000	1,133	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		358.00000	400	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,077.00000	979	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		128.00000	188	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,147.00000	2,067	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		461.00000	517	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		781.00000	696	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		433.00000	485	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		852.00000	764	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		406.00000	454	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		925.00000	833	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		283.00000	314	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,402.00000	1,293	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		477.00000	535	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		746.00000	664	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		447.00000	501	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		816.00000	730	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		493.00000	553	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		712.00000	632	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		337.00000	376	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,156.00000	1,055	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		184.00000	237	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,803.00000	1,716	29.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.00	Call			168.00000	224	29.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,888.00000	1,803	29.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			327.00000	365	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,196.00000	1,094	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			161.00000	217	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,930.00000	1,846	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			147.00000	205	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,016.00000	1,934	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			201.00000	250	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,720.00000	1,629	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			161.00000	217	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,930.00000	1,846	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			134.00000	193	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,103.00000	2,022	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			184.00000	237	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,803.00000	1,716	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			154.00000	211	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,973.00000	1,890	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			347.00000	388	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,117.00000	1,017	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			154.00000	211	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,973.00000	1,890	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			141.00000	199	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,060.00000	1,978	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			229.00000	272	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,598.00000	1,501	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			147.00000	205	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,016.00000	1,934	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			122.00000	183	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,192.00000	2,112	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			624.00000	707	23.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			493.00000	436	23.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			510.00000	571	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			679.00000	600	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			477.00000	535	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			746.00000	664	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			644.00000	732	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			464.00000	411	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			527.00000	590	23.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			646.00000	569	23.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			584.00000	658	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			553.00000	487	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			510.00000	571	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			679.00000	600	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			393.00000	440	25.49	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		962.00000	869	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		369.00000	413	25.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,039.00000	942	25.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		604.00000	682	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		523.00000	461	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		461.00000	517	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		781.00000	696	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		666.00000	758	23.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		436.00000	387	23.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		794.00000	901	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		313.00000	280	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		822.00000	932	22.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		291.00000	261	22.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		666.00000	758	23.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		436.00000	387	23.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		0.00000	964	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		0.00000	243	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		0.00000	785	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		0.00000	364	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		0.00000	732	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		0.00000	411	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.54600	9.40550		24.28	0.00	0	741.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		814.00000	905	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		609.00000	559	23.61	559,000,000.00	1,000	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		737.00000	814	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		731.00000	668	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		683.00000	751	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		827.00000	755	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		718.00000	793	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		763.00000	697	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		700.00000	772	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		795.00000	726	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		603.00000	664	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		998.00000	918	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		575.00000	633	25.25	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,069.00000	987	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		510.00000	562	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,255.00000	1,166	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		548.00000	603	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,142.00000	1,057	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		589.00000	648	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,033.00000	952	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		589.00000	648	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,033.00000	952	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		535.00000	589	25.66	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 14/12/2009 Currency Future	10.05	Put		1,179.00000	1,093	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		208.00000	228	31.10	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,103.00000	2,982	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		466.00000	513	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,410.00000	1,317	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		445.00000	490	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,490.00000	1,394	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		436.00000	480	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,530.00000	1,434	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		417.00000	459	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,612.00000	1,513	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		384.00000	421	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,778.00000	1,675	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		343.00000	380	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,988.00000	1,884	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		351.00000	388	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,945.00000	1,842	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		367.00000	404	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,861.00000	1,758	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		476.00000	525	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,371.00000	1,279	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		455.00000	502	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,450.00000	1,356	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		409.00000	449	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,653.00000	1,553	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		392.00000	430	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,736.00000	1,634	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		384.00000	421	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,778.00000	1,675	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		499.00000	549	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,293.00000	1,203	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		522.00000	576	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,217.00000	1,130	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		426.00000	469	27.04	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,571.00000	1,473	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		400.00000	440	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,694.00000	1,594	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		522.00000	576	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,217.00000	1,130	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		161.00000	176	32.44	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,755.00000	3,630	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		329.00000	364	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,073.00000	1,968	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		336.00000	372	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,030.00000	1,926	28.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Call		308.00000	341	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,203.00000	2,095	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		322.00000	356	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,116.00000	2,010	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		208.00000	228	31.10	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,103.00000	2,982	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		272.00000	300	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,467.00000	2,354	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		284.00000	313	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,378.00000	2,267	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		233.00000	256	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,828.00000	2,710	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		200.00000	220	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,195.00000	3,074	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		173.00000	190	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,567.00000	3,444	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		144.00000	164	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,938.00000	3,818	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		242.00000	266	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,737.00000	2,620	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		179.00000	197	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,474.00000	3,351	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		152.00000	170	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,847.00000	3,724	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		1,184.00000	1,304	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		278.00000	258	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		857.00000	955	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		551.00000	509	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		634.00000	698	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		928.00000	852	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		225.00000	246	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,919.00000	2,800	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		136.00000	158	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,030.00000	3,912	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		1,250.00000	1,372	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		245.00000	226	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		902.00000	1,006	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		496.00000	460	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		666.00000	733	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		861.00000	787	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		499.00000	549	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,293.00000	1,203	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		296.00000	327	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		2,290.00000	2,181	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		186.00000	205	31.73	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	12.60	Put			3,380.00000	3,259	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,000.00000	1,118	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			394.00000	372	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			252.00000	277	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,646.00000	2,531	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			115.00000	142	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,309.00000	4,196	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			949.00000	1,061	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			444.00000	415	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			193.00000	212	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,287.00000	3,166	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			152.00000	170	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,847.00000	3,724	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			109.00000	138	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,403.00000	4,292	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,059.00000	1,177	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			353.00000	331	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			774.00000	859	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			669.00000	613	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			262.00000	288	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,556.00000	2,442	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			167.00000	183	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,661.00000	3,537	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			122.00000	147	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,216.00000	4,101	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,120.00000	1,240	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			314.00000	294	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			217.00000	237	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,011.00000	2,891	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			173.00000	190	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,567.00000	3,444	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			129.00000	152	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,123.00000	4,006	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,029.00000	1,147	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			373.00000	351	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			755.00000	836	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			700.00000	640	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			561.00000	618	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,105.00000	1,022	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			257.00000	283	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,601.00000	2,487	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			204.00000	224	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,149.00000	3,028	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			164.00000	179	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,708.00000	3,583	32.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.55	Call			118.00000	145	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,263.00000	4,149	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,391.00000	1,515	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			186.00000	169	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,000.00000	1,118	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			394.00000	372	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			252.00000	277	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,646.00000	2,531	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,468.00000	1,591	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			162.00000	145	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			774.00000	859	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			669.00000	613	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,507.00000	1,629	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			151.00000	133	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,089.00000	1,208	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			333.00000	312	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			794.00000	882	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			639.00000	586	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			343.00000	380	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,988.00000	1,884	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			267.00000	294	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,511.00000	2,398	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			212.00000	233	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,057.00000	2,937	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			170.00000	186	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,614.00000	3,490	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,627.00000	1,760	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			121.00000	114	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			857.00000	955	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			551.00000	509	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			225.00000	246	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,919.00000	2,800	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,586.00000	1,716	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			131.00000	120	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,151.00000	1,272	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			296.00000	276	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			835.00000	930	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			580.00000	534	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			618.00000	681	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			963.00000	885	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			359.00000	396	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,903.00000	1,800	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			278.00000	307	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,422.00000	2,311	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			221.00000	242	30.78	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	12.15	Put		2,965.00000	2,846	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		140.00000	161	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		3,984.00000	3,865	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,794.00000	1,938	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		89.00000	92	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		1,320.00000	1,442	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		214.00000	196	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		308.00000	341	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,203.00000	2,095	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		1,837.00000	1,983	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		82.00000	87	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		1,355.00000	1,478	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		200.00000	182	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		974.00000	1,089	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		419.00000	393	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		315.00000	348	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,159.00000	2,052	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		247.00000	272	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,691.00000	2,576	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		1,880.00000	2,029	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		75.00000	83	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		1,546.00000	1,672	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		141.00000	126	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		814.00000	905	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		609.00000	559	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,285.00000	1,407	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		229.00000	211	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		925.00000	1,033	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		470.00000	437	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		302.00000	334	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		2,246.00000	2,138	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		238.00000	261	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,782.00000	2,665	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		189.00000	209	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		3,334.00000	3,213	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		105.00000	135	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		4,450.00000	4,339	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		949.00000	1,061	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		444.00000	415	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		242.00000	266	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,737.00000	2,620	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		97.00000	129	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		4,591.00000	4,483	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		103.00000	133	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		4,497.00000	4,387	33.85	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 14/12/2009 Currency Future	8.85	Call			974.00000	1,089	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			419.00000	393	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			247.00000	272	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,691.00000	2,576	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			197.00000	216	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,241.00000	3,120	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			112.00000	140	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,356.00000	4,244	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			91.00000	125	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,686.00000	4,579	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,429.00000	1,552	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			174.00000	156	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,320.00000	1,442	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			214.00000	196	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,391.00000	1,515	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			186.00000	169	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,794.00000	1,938	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			89.00000	92	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,507.00000	1,629	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			151.00000	133	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			1,217.00000	1,338	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			261.00000	242	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			267.00000	294	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,511.00000	2,398	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			170.00000	186	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,614.00000	3,490	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			89.00000	123	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			4,733.00000	4,627	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,668.00000	1,804	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			113.00000	108	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			125.00000	150	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,169.00000	4,054	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,752.00000	1,893	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			96.00000	97	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			132.00000	155	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,077.00000	3,959	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			2,065.00000	2,212	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			60.00000	66	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			2,206.00000	2,352	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			50.00000	56	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,089.00000	1,208	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			333.00000	312	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			426.00000	469	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,571.00000	1,473	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			182.00000	201	31.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,427.00000	3,305	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		156.00000	173	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		3,801.00000	3,677	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		2,253.00000	2,399	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		48.00000	53	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		1,120.00000	1,240	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		314.00000	294	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		1,926.00000	2,074	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		71.00000	78	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		925.00000	1,033	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		470.00000	437	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		375.00000	413	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		1,820.00000	1,717	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		278.00000	307	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,422.00000	2,311	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		132.00000	155	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,077.00000	3,959	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		2,159.00000	2,305	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		53.00000	59	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,059.00000	1,177	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		353.00000	331	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		2,539.00000	2,683	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		33.00000	37	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,794.00000	1,938	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		89.00000	92	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		2,587.00000	2,731	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		31.00000	35	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		718.00000	793	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		763.00000	697	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		510.00000	562	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,255.00000	1,166	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,491.00000	2,635	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		35.00000	39	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,752.00000	1,893	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		96.00000	97	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,285.00000	1,407	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		229.00000	211	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		487.00000	537	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,332.00000	1,241	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		204.00000	224	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,149.00000	3,028	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,491.00000	2,635	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		35.00000	39	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		0.00000	2,779	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		0.00000	33	24.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future			9.66820	9.52810		24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		868.00000	940	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		890.00000	822	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		832.00000	900	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		954.00000	882	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		832.00000	900	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		954.00000	882	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		479.00000	527	27.43	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,001.00000	1,908	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		410.00000	448	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,382.00000	2,280	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		1,027.00000	1,117	23.25	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		649.00000	599	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		850.00000	920	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		922.00000	852	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		750.00000	813	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,122.00000	1,044	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		705.00000	765	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,227.00000	1,147	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		637.00000	694	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,409.00000	1,325	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		691.00000	750	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,263.00000	1,182	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		735.00000	796	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,157.00000	1,078	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		735.00000	796	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,157.00000	1,078	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		677.00000	735	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,299.00000	1,217	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		319.00000	342	29.77	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,091.00000	2,974	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		766.00000	829	24.69	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,088.00000	1,011	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		677.00000	735	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,299.00000	1,217	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		589.00000	643	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,561.00000	1,474	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		578.00000	631	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,599.00000	1,512	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		601.00000	655	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,522.00000	1,437	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		567.00000	619	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,638.00000	1,551	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		535.00000	586	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,757.00000	1,668	26.75	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 15/03/2010 Currency Future	11.00	Call			488.00000	536	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,960.00000	1,868	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			446.00000	490	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,168.00000	2,072	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			454.00000	500	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,126.00000	2,031	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			471.00000	518	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,043.00000	1,949	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			462.00000	509	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,084.00000	1,991	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			516.00000	565	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,837.00000	1,747	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			525.00000	575	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,797.00000	1,707	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			497.00000	545	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,919.00000	1,827	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			479.00000	527	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,001.00000	1,908	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			506.00000	555	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,878.00000	1,787	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			545.00000	597	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,717.00000	1,628	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			567.00000	619	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,638.00000	1,551	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			525.00000	575	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,797.00000	1,707	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			439.00000	482	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,211.00000	2,113	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			418.00000	458	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,330.00000	2,230	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			431.00000	473	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,253.00000	2,155	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			431.00000	473	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,253.00000	2,155	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			424.00000	464	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,296.00000	2,196	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			390.00000	425	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,512.00000	2,407	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			417.00000	456	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,339.00000	2,238	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			378.00000	411	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,600.00000	2,492	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			403.00000	440	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,425.00000	2,322	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			396.00000	433	28.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,468.00000	2,364	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		798.00000	864	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,020.00000	946	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		705.00000	765	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,227.00000	1,147	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		650.00000	707	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,372.00000	1,289	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		625.00000	680	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,447.00000	1,362	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		283.00000	317	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,305.00000	3,199	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		887.00000	960	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		859.00000	792	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		396.00000	433	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,468.00000	2,364	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		162.00000	220	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,334.00000	4,252	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		946.00000	1,025	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		768.00000	706	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		516.00000	565	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,837.00000	1,747	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		174.00000	230	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,196.00000	4,112	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		984.00000	1,070	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		706.00000	652	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		183.00000	237	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,105.00000	4,019	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		1,003.00000	1,093	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		675.00000	625	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		471.00000	518	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,043.00000	1,949	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		188.00000	241	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,060.00000	3,973	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		1,052.00000	1,142	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		624.00000	574	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		197.00000	249	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		3,969.00000	3,881	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		366.00000	397	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,688.00000	2,579	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		143.00000	205	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		4,565.00000	4,486	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		815.00000	882	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		987.00000	914	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		384.00000	418	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,556.00000	2,450	28.67	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 15/03/2010 Currency Future	11.80	Call			372.00000	404	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,644.00000	2,535	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			147.00000	208	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			4,518.00000	4,439	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			366.00000	397	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,688.00000	2,579	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			355.00000	384	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,776.00000	2,666	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			344.00000	371	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,866.00000	2,753	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			129.00000	193	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,751.00000	4,675	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			782.00000	846	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,054.00000	978	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			439.00000	482	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,211.00000	2,113	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			372.00000	404	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,644.00000	2,535	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			360.00000	390	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,732.00000	2,622	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			139.00000	202	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,611.00000	4,534	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			154.00000	214	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,426.00000	4,346	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			926.00000	1,003	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			798.00000	734	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			966.00000	1,047	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			738.00000	679	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			179.00000	234	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,151.00000	4,066	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,211.00000	1,301	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			483.00000	433	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			207.00000	257	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,879.00000	3,789	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,129.00000	1,219	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			551.00000	501	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			556.00000	608	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,678.00000	1,589	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			462.00000	509	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,084.00000	1,991	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			192.00000	245	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,014.00000	3,927	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			506.00000	555	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,878.00000	1,787	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			424.00000	464	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,296.00000	2,196	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		170.00000	227	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		4,242.00000	4,159	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		1,183.00000	1,273	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		505.00000	455	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		578.00000	631	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,599.00000	1,512	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		556.00000	608	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,678.00000	1,589	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		202.00000	253	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		3,924.00000	3,834	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		1,103.00000	1,193	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		575.00000	525	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		166.00000	223	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,288.00000	4,205	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		1,240.00000	1,330	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		462.00000	412	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		212.00000	261	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		3,834.00000	3,743	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		1,328.00000	1,419	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		400.00000	351	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		612.00000	667	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,484.00000	1,399	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		228.00000	274	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		3,700.00000	3,605	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		1,359.00000	1,450	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		381.00000	332	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		625.00000	680	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,447.00000	1,362	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		234.00000	278	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		3,656.00000	3,560	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		1,422.00000	1,514	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		344.00000	296	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		245.00000	287	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,567.00000	3,469	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,390.00000	1,482	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		362.00000	314	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		663.00000	721	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,335.00000	1,253	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		637.00000	694	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,409.00000	1,325	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		239.00000	283	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		3,611.00000	3,515	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		1,660.00000	1,760	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		232.00000	192	21.34	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	10.00	Call		720.00000	781	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,192.00000	1,112	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		290.00000	322	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,262.00000	3,153	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		1,624.00000	1,720	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		246.00000	202	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		1,733.00000	1,842	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		205.00000	173	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		782.00000	846	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,054.00000	978	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		304.00000	332	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		3,176.00000	3,064	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		1,770.00000	1,883	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		192.00000	164	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		312.00000	337	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,134.00000	3,019	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		1,521.00000	1,614	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		293.00000	246	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		691.00000	750	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,263.00000	1,182	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		663.00000	721	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,335.00000	1,253	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		264.00000	302	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		3,436.00000	3,334	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		1,696.00000	1,801	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		218.00000	183	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		766.00000	829	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,088.00000	1,011	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		297.00000	327	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		3,219.00000	3,108	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		1,808.00000	1,924	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		180.00000	156	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		815.00000	882	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		987.00000	914	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		2,005.00000	2,137	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		127.00000	118	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		906.00000	981	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		828.00000	763	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		312.00000	337	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,134.00000	3,019	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		2,046.00000	2,180	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		118.00000	112	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		966.00000	1,047	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		738.00000	679	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		2,087.00000	2,224	21.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.55	Put		109.00000	106	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		946.00000	1,025	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		768.00000	706	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		324.00000	348	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		3,046.00000	2,930	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		0.00000	2,268	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		0.00000	99	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.76290	9.62090		24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		1,006.00000	1,081	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		985.00000	918	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		952.00000	1,024	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,081.00000	1,011	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		477.00000	510	28.31	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		2,756.00000	2,647	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		1,190.00000	1,276	23.10	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		719.00000	663	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		987.00000	1,062	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,016.00000	949	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		969.00000	1,043	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,048.00000	980	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		870.00000	937	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,249.00000	1,174	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		825.00000	889	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,354.00000	1,276	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		756.00000	816	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,536.00000	1,453	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		811.00000	874	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,390.00000	1,311	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		854.00000	921	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,284.00000	1,208	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		446.00000	474	28.72	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		2,975.00000	2,861	28.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,084.00000	1,163	23.60	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		863.00000	800	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,873.00000	1,981	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		252.00000	218	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		935.00000	1,006	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,114.00000	1,043	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		902.00000	971	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,181.00000	1,108	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		840.00000	905	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,319.00000	1,242	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		783.00000	844	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,462.00000	1,382	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		406.00000	442	29.14	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	Put		3,185.00000	3,079	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,837.00000	1,942	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		266.00000	229	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		918.00000	988	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,147.00000	1,075	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		886.00000	954	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,215.00000	1,141	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		797.00000	859	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,426.00000	1,346	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		770.00000	830	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,499.00000	1,417	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		397.00000	436	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		3,226.00000	3,123	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		1,734.00000	1,828	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		313.00000	265	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		902.00000	971	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,181.00000	1,108	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		783.00000	844	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,462.00000	1,382	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		731.00000	789	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		1,610.00000	1,526	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		373.00000	419	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		3,353.00000	3,256	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		1,636.00000	1,724	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		365.00000	311	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		854.00000	921	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,284.00000	1,208	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		770.00000	830	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,499.00000	1,417	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		744.00000	803	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		1,573.00000	1,490	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		719.00000	776	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		1,648.00000	1,563	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		696.00000	751	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		1,725.00000	1,638	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		351.00000	403	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		3,480.00000	3,390	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		1,768.00000	1,865	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		297.00000	252	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		918.00000	988	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,147.00000	1,075	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		381.00000	425	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		3,310.00000	3,212	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		2,057.00000	2,181	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		186.00000	168	21.46	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 14/06/2010 Currency Future	9.45	Call		1,064.00000	1,142	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		893.00000	829	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		1,024.00000	1,101	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		954.00000	888	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		886.00000	954	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,215.00000	1,141	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		2,095.00000	2,222	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		175.00000	159	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,084.00000	1,163	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		863.00000	800	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		1,044.00000	1,121	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		923.00000	858	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		935.00000	1,006	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,114.00000	1,043	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		441.00000	468	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,020.00000	2,905	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		2,134.00000	2,263	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		163.00000	151	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		1,102.00000	1,184	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		831.00000	772	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		1,064.00000	1,142	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		893.00000	829	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		432.00000	461	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,061.00000	2,948	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		0.00000	2,305	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		0.00000	142	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		0.00000	1,206	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		0.00000	744	23.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.90190	13.61200		19.60	2,154,794.50	155	16,713.00
£ / R On 12/06/2009 Currency Future	13.60	Call		452.00000	605	20.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		440.00000	303	20.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		542.00000	736	20.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		330.00000	234	20.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		432.00000	574	19.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		470.00000	322	19.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		413.00000	544	19.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		501.00000	343	19.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		362.00000	460	19.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		600.00000	408	19.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		305.00000	379	20.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		743.00000	527	20.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		332.00000	415	19.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		670.00000	463	19.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		346.00000	434	19.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.90	Put			634.00000	432	19.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			318.00000	396	20.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			706.00000	494	20.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			346.00000	434	19.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			634.00000	432	19.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			280.00000	346	20.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			818.00000	594	20.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			269.00000	331	20.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			857.00000	629	20.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			258.00000	317	21.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			896.00000	665	21.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			248.00000	303	21.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			936.00000	701	21.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			292.00000	362	20.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			780.00000	560	20.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			164.00000	224	22.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,202.00000	972	22.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			119.00000	183	23.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,407.00000	1,181	23.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			60.00000	125	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,848.00000	1,623	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			91.00000	156	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,579.00000	1,354	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			104.00000	169	24.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,492.00000	1,267	24.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			97.00000	162	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,535.00000	1,310	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			119.00000	183	23.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,407.00000	1,181	23.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			221.00000	278	21.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,009.00000	776	21.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			185.00000	244	22.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,123.00000	892	22.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			154.00000	215	22.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,242.00000	1,013	22.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			135.00000	198	23.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,323.00000	1,096	23.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			127.00000	190	23.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,365.00000	1,138	23.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			111.00000	176	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,449.00000	1,224	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			164.00000	224	22.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,202.00000	972	22.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			144.00000	206	23.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,282.00000	1,054	23.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.60	Call			174.00000	234	22.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,162.00000	932	22.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			174.00000	234	22.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,162.00000	932	22.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			196.00000	255	22.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,084.00000	853	22.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			234.00000	290	21.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			972.00000	738	21.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			208.00000	266	21.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,046.00000	814	21.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			64.00000	130	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,802.00000	1,578	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			85.00000	150	24.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,623.00000	1,398	24.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			64.00000	130	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,802.00000	1,578	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			97.00000	162	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,535.00000	1,310	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			55.00000	119	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,893.00000	1,667	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			74.00000	139	25.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,712.00000	1,488	25.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			280.00000	346	20.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			818.00000	594	20.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			127.00000	190	23.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,365.00000	1,138	23.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			79.00000	145	24.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,667.00000	1,443	24.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			48.00000	108	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,986.00000	1,756	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			28.00000	78	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,316.00000	2,076	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			19.00000	61	27.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,557.00000	2,309	27.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			30.00000	81	26.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,268.00000	2,029	26.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			41.00000	98	26.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,079.00000	1,847	26.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			38.00000	94	26.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,126.00000	1,892	26.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			44.00000	103	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,032.00000	1,801	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			35.00000	89	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,173.00000	1,938	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			44.00000	103	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.60	Put		2,032.00000	1,801	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		13.00000	51	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,751.00000	2,499	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		24.00000	71	26.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,412.00000	2,169	26.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		20.00000	64	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,508.00000	2,262	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		10.00000	44	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		2,898.00000	2,642	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		17.00000	58	27.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,605.00000	2,357	27.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		12.00000	49	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,800.00000	2,547	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		9.00000	40	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,997.00000	2,738	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		7.00000	37	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		3,095.00000	2,835	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		7.00000	35	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		3,145.00000	2,883	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		11.00000	46	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,849.00000	2,594	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		16.00000	56	27.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		2,654.00000	2,404	27.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		6.00000	34	28.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		3,194.00000	2,932	28.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		3.00000	27	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,541.00000	3,275	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		4.00000	28	29.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,442.00000	3,176	29.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		2.00000	23	30.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		3,890.00000	3,621	30.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		1.00000	20	31.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		4,189.00000	3,918	31.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		0.00000	16	34.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		4,788.00000	4,514	34.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		0.00000	11	35.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		5,388.00000	5,110	35.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		0.00000	11	36.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		5,538.00000	5,259	36.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		0.00000	13	35.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		5,188.00000	4,911	35.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		0.00000	16	33.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		4,738.00000	4,464	33.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call		0.00000	17	33.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put		4,638.00000	4,365	33.60	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	18.75	Call		0.00000	13	35.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put		5,138.00000	4,861	35.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call		3.00000	25	29.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put		3,641.00000	3,374	29.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		15.00000	53	27.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,703.00000	2,451	27.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		33.00000	85	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,221.00000	1,983	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		91.00000	156	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,579.00000	1,354	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		69.00000	134	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,757.00000	1,533	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		60.00000	125	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,848.00000	1,623	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		51.00000	114	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		1,939.00000	1,712	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		135.00000	198	23.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,323.00000	1,096	23.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		69.00000	134	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,757.00000	1,533	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		85.00000	150	24.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,623.00000	1,398	24.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		48.00000	108	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,986.00000	1,756	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		33.00000	85	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,221.00000	1,983	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		28.00000	78	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,316.00000	2,076	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		41.00000	98	26.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		2,079.00000	1,847	26.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		17.00000	58	27.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,605.00000	2,357	27.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		28.00000	78	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,316.00000	2,076	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		20.00000	64	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,508.00000	2,262	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		26.00000	74	26.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		2,364.00000	2,122	26.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		22.00000	67	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		2,460.00000	2,215	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		12.00000	49	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,800.00000	2,547	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		24.00000	71	26.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,412.00000	2,169	26.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		15.00000	53	27.42	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	16.30	Put		2,703.00000	2,451	27.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		9.00000	40	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,997.00000	2,738	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		6.00000	34	28.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		3,194.00000	2,932	28.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		7.00000	37	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		3,095.00000	2,835	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		5.00000	31	28.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		3,293.00000	3,029	28.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		4.00000	29	28.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		3,392.00000	3,127	28.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		5.00000	31	28.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		3,293.00000	3,029	28.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		4.00000	28	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,492.00000	3,226	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		9.00000	42	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		2,947.00000	2,690	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		8.00000	39	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,046.00000	2,787	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		6.00000	32	28.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		3,244.00000	2,980	28.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call		5.00000	30	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put		3,343.00000	3,078	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		19.00000	61	27.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		2,557.00000	2,309	27.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		13.00000	51	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,751.00000	2,499	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		6.00000	32	28.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		3,244.00000	2,980	28.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		2.00000	24	30.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,740.00000	3,472	30.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call		2.00000	23	30.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put		3,840.00000	3,571	30.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		1.00000	22	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		3,939.00000	3,670	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call		1.00000	21	31.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put		4,039.00000	3,769	31.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		0.00000	15	34.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		4,838.00000	4,563	34.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call		0.00000	14	34.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put		4,938.00000	4,663	34.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		0.00000	14	34.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		5,038.00000	4,762	34.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		0.00000	12	35.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		5,238.00000	4,960	35.31	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	18.95	Call		0.00000	12	35.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put		5,338.00000	5,060	35.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		0.00000	11	35.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,438.00000	5,159	35.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call		1.00000	19	32.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put		4,239.00000	3,967	32.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		1.00000	19	32.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		4,339.00000	4,067	32.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call		1.00000	18	32.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put		4,439.00000	4,166	32.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		0.00000	17	33.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,538.00000	4,265	33.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		1.00000	19	32.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		4,339.00000	4,067	32.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		0.00000	17	33.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,538.00000	4,265	33.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		0.00000	15	34.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		4,838.00000	4,563	34.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		0.00000	14	34.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		5,038.00000	4,762	34.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call		0.00000	15	34.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put		4,888.00000	4,613	34.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call		0.00000	14	34.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put		4,988.00000	4,712	34.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call		0.00000	13	34.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put		5,088.00000	4,811	34.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		0.00000	12	35.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,288.00000	5,010	35.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call		0.00000	11	35.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put		5,488.00000	5,209	35.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call		0.00000	10	36.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put		5,588.00000	5,308	36.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		0.00000	12	35.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		5,238.00000	4,960	35.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		0.00000	11	35.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,438.00000	5,159	35.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		0.00000	10	36.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		5,638.00000	5,358	36.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		0.00000	10	36.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		5,738.00000	5,458	36.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call		0.00000	9	36.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put		5,838.00000	5,557	36.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call		0.00000	9	37.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put		5,938.00000	5,657	37.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		0.00000	12	35.43	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	18.90	Put		5,288.00000	5,010	35.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		0.00000	10	36.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		5,688.00000	5,408	36.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		0.00000	9	36.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		5,788.00000	5,507	36.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		2.00000	24	30.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,790.00000	3,522	30.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		1.00000	22	31.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		3,989.00000	3,720	31.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		1.00000	21	31.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		4,089.00000	3,819	31.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		1.00000	19	32.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,289.00000	4,017	32.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		1.00000	18	32.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		4,389.00000	4,116	32.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		0.00000	18	33.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		4,488.00000	4,216	33.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		0.00000	17	33.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		4,588.00000	4,315	33.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		4.00000	28	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,492.00000	3,226	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		3.00000	26	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		3,591.00000	3,324	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		2.00000	25	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		3,690.00000	3,423	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		2.00000	24	30.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,790.00000	3,522	30.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		1.00000	19	32.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,289.00000	4,017	32.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		8.00000	39	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,046.00000	2,787	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		3.00000	27	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,541.00000	3,275	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		4.00000	28	29.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,442.00000	3,176	29.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		2.00000	24	30.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,740.00000	3,472	30.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		1.00000	22	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		3,939.00000	3,670	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		11.00000	46	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,849.00000	2,594	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		30.00000	81	26.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,268.00000	2,029	26.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		185.00000	244	22.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,123.00000	892	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.75	Call		395.00000	516	19.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		533.00000	364	19.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		305.00000	379	20.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		743.00000	527	20.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		378.00000	487	19.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		566.00000	386	19.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		221.00000	278	21.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		1,009.00000	776	21.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call		495.00000	669	20.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put		383.00000	267	20.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		378.00000	487	19.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		566.00000	386	19.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		362.00000	460	19.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		600.00000	408	19.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		234.00000	290	21.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		972.00000	738	21.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		248.00000	303	21.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		936.00000	701	21.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		473.00000	637	20.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		411.00000	285	20.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		432.00000	574	19.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		470.00000	322	19.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		518.00000	702	20.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		356.00000	250	20.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		473.00000	637	20.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		411.00000	285	20.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		596.00000	806	20.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		284.00000	204	20.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		542.00000	736	20.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		330.00000	234	20.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		625.00000	843	20.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		263.00000	191	20.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		569.00000	771	20.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		307.00000	219	20.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		654.00000	880	20.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		242.00000	178	20.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.11180	13.81330		21.32	0.00	0	3,466.00
£ / R On 14/09/2009 Currency Future	13.80	Call		776.00000	916	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		762.00000	604	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		855.00000	1,018	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		641.00000	506	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		738.00000	868	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		824.00000	656	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		756.00000	892	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		793.00000	630	20.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.90	Call			738.00000	868	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			824.00000	656	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			685.00000	801	21.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			921.00000	739	21.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			621.00000	725	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,058.00000	863	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			636.00000	742	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,023.00000	831	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			668.00000	780	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			955.00000	768	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			668.00000	780	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			955.00000	768	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			592.00000	691	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,129.00000	929	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			565.00000	658	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,202.00000	997	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			552.00000	643	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,239.00000	1,031	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			607.00000	707	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,093.00000	896	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			441.00000	546	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,478.00000	1,285	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			373.00000	489	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,660.00000	1,477	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			263.00000	395	25.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,050.00000	1,883	25.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			314.00000	439	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,851.00000	1,677	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			337.00000	458	24.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,774.00000	1,596	24.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			361.00000	478	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,698.00000	1,516	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			441.00000	546	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,478.00000	1,285	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			518.00000	613	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,305.00000	1,102	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			471.00000	572	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,408.00000	1,210	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			373.00000	489	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,660.00000	1,477	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			399.00000	511	23.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,586.00000	1,399	23.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			427.00000	534	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,514.00000	1,322	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			386.00000	500	23.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.05	Put			1,623.00000	1,438	23.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			413.00000	522	23.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,550.00000	1,361	23.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			456.00000	559	23.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,443.00000	1,247	23.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			427.00000	534	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,514.00000	1,322	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			326.00000	448	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,812.00000	1,636	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			349.00000	468	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,736.00000	1,556	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			486.00000	585	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,373.00000	1,174	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			314.00000	439	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,851.00000	1,677	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			263.00000	395	25.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,050.00000	1,883	25.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			293.00000	421	24.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,930.00000	1,759	24.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			254.00000	387	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,091.00000	1,925	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			245.00000	378	25.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,132.00000	1,966	25.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			283.00000	412	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,970.00000	1,800	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			579.00000	674	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,165.00000	962	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			228.00000	362	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,215.00000	2,050	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			502.00000	599	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,339.00000	1,137	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			456.00000	559	23.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,443.00000	1,247	23.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			304.00000	429	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,890.00000	1,718	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			607.00000	707	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,093.00000	896	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			702.00000	823	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			888.00000	711	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			719.00000	845	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			856.00000	683	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			652.00000	761	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			989.00000	799	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			535.00000	628	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,272.00000	1,066	22.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.30	Call			326.00000	448	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,812.00000	1,636	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			212.00000	347	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,298.00000	2,135	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			304.00000	429	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,890.00000	1,718	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			228.00000	362	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,215.00000	2,050	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			212.00000	347	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,298.00000	2,135	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			196.00000	332	26.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,383.00000	2,220	26.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			182.00000	318	26.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,469.00000	2,307	26.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			386.00000	500	23.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,623.00000	1,438	23.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			273.00000	403	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,010.00000	1,842	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			236.00000	370	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,173.00000	2,008	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			273.00000	403	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,010.00000	1,842	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			220.00000	354	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,256.00000	2,092	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			204.00000	339	25.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,341.00000	2,177	25.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			189.00000	325	26.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,426.00000	2,263	26.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			579.00000	674	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,165.00000	962	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			156.00000	293	26.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,643.00000	2,481	26.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			652.00000	761	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			989.00000	799	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			502.00000	599	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,339.00000	1,137	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			361.00000	478	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,698.00000	1,516	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			518.00000	613	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,305.00000	1,102	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			795.00000	940	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			732.00000	578	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			756.00000	892	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			793.00000	630	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			685.00000	801	21.25	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	14.05	Put		921.00000	739	21.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		535.00000	628	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,272.00000	1,066	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		776.00000	916	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		762.00000	604	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call		814.00000	965	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put		701.00000	554	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		834.00000	991	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		671.00000	529	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		592.00000	691	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,129.00000	929	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		898.00000	1,072	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		585.00000	460	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		855.00000	1,018	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		641.00000	506	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		922.00000	1,100	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		558.00000	438	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		876.00000	1,044	20.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		613.00000	483	20.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		946.00000	1,129	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		532.00000	417	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.30210	14.00100		22.15	0.00	0	55.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,009.00000	1,154	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,008.00000	852	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		1,086.00000	1,245	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		885.00000	743	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		990.00000	1,132	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,039.00000	880	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		990.00000	1,132	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,039.00000	880	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		972.00000	1,111	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,071.00000	909	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		920.00000	1,050	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,169.00000	998	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		856.00000	977	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,305.00000	1,125	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		887.00000	1,012	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,236.00000	1,060	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		903.00000	1,031	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,202.00000	1,029	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		871.00000	994	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,270.00000	1,092	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		841.00000	960	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,340.00000	1,158	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		714.00000	835	23.35	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	14.90	Put		1,613.00000	1,432	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		731.00000	849	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,580.00000	1,397	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		812.00000	926	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,411.00000	1,224	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		784.00000	894	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,483.00000	1,292	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		748.00000	864	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,547.00000	1,362	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		681.00000	807	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,680.00000	1,505	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		649.00000	780	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,748.00000	1,578	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		618.00000	754	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,817.00000	1,652	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		507.00000	663	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,106.00000	1,960	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		972.00000	1,111	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,071.00000	909	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		937.00000	1,070	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,136.00000	968	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,048.00000	1,199	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		947.00000	796	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		812.00000	926	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,411.00000	1,224	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		954.00000	1,091	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,103.00000	938	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		826.00000	943	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,375.00000	1,191	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		797.00000	910	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,446.00000	1,258	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		766.00000	879	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,515.00000	1,327	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		633.00000	767	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,782.00000	1,615	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		1,067.00000	1,222	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		916.00000	769	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		1,028.00000	1,176	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		977.00000	824	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		954.00000	1,091	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,103.00000	938	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		826.00000	943	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,375.00000	1,191	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		697.00000	820	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,646.00000	1,468	23.45	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	14.65	Call		797.00000	910	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,446.00000	1,258	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		664.00000	793	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,713.00000	1,541	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,048.00000	1,199	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		947.00000	796	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		871.00000	994	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,270.00000	1,092	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		714.00000	835	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,613.00000	1,432	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		1,124.00000	1,293	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		823.00000	691	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		1,144.00000	1,318	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		793.00000	666	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		1,105.00000	1,269	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		854.00000	717	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		1,067.00000	1,222	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		916.00000	769	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		887.00000	1,012	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,236.00000	1,060	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		1,165.00000	1,343	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		764.00000	641	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.62180	14.32560		22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,380.00000	1,519	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,404.00000	1,247	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,468.00000	1,617	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,243.00000	1,095	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,756.00000	1,940	20.51	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		830.00000	718	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		674.00000	744	26.70	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,848.00000	3,622	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,525.00000	1,680	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,149.00000	1,008	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,378.00000	2,624	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		403.00000	353	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		2,049.00000	2,268	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		574.00000	496	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,779.00000	1,966	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		803.00000	694	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,564.00000	1,724	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,089.00000	952	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		1,073.00000	1,186	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,098.00000	1,914	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		855.00000	943	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,880.00000	2,671	25.09	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 14/06/2010 Currency Future	17.35	Call		696.00000	766	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,720.00000	3,494	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		564.00000	624	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,589.00000	4,352	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		0.00000	2,662	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		0.00000	340	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		0.00000	2,302	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		0.00000	480	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		0.00000	1,992	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		0.00000	670	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		0.00000	1,746	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		0.00000	924	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		0.00000	1,538	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		0.00000	1,216	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		0.00000	1,200	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		0.00000	1,879	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		0.00000	953	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		0.00000	2,631	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		0.00000	773	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		0.00000	3,451	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		0.00000	630	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		0.00000	4,308	27.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.23030	12.11920		19.90	122,303.00	10	19,493.00
€ / R On 12/06/2009 Currency Future	12.10	Call		401.00000	456	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		382.00000	325	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		401.00000	456	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		382.00000	325	20.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		330.00000	359	20.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		511.00000	428	20.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		364.00000	403	19.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		445.00000	372	19.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		315.00000	341	20.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		546.00000	460	20.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		301.00000	324	20.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		581.00000	494	20.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		287.00000	308	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		618.00000	527	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		241.00000	265	21.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		722.00000	634	21.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		184.00000	217	22.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		865.00000	787	22.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		138.00000	180	23.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		1,019.00000	949	23.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		149.00000	188	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 12/06/2009 Currency Future	12.95	Put			980.00000	908	23.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			87.00000	137	24.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,268.00000	1,207	24.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			81.00000	131	24.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,311.00000	1,251	24.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			95.00000	143	24.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,225.00000	1,163	24.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			102.00000	150	24.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,183.00000	1,119	24.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			110.00000	157	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,141.00000	1,076	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			110.00000	157	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,141.00000	1,076	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			128.00000	172	23.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,059.00000	991	23.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			63.00000	115	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,444.00000	1,385	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			49.00000	102	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,580.00000	1,522	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			45.00000	98	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,626.00000	1,568	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			74.00000	126	25.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,355.00000	1,295	25.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			81.00000	131	24.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,311.00000	1,251	24.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			128.00000	172	23.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,059.00000	991	23.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			172.00000	207	22.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			902.00000	827	22.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			119.00000	164	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,100.00000	1,034	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			160.00000	197	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			941.00000	867	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			69.00000	120	25.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,399.00000	1,340	25.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			49.00000	102	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,580.00000	1,522	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			45.00000	98	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,626.00000	1,568	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			38.00000	89	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,718.00000	1,659	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			31.00000	80	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,812.00000	1,750	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			53.00000	106	26.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,534.00000	1,476	26.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.30	Call			87.00000	137	24.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,268.00000	1,207	24.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			58.00000	111	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,489.00000	1,431	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			29.00000	76	27.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,859.00000	1,795	27.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			26.00000	72	27.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,907.00000	1,841	27.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			22.00000	64	27.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,002.00000	1,934	27.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			7.00000	35	28.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,538.00000	2,455	28.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			7.00000	33	28.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,587.00000	2,503	28.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			13.00000	49	27.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,244.00000	2,169	27.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			20.00000	61	27.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,050.00000	1,981	27.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			34.00000	85	26.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,765.00000	1,704	26.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			53.00000	106	26.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,534.00000	1,476	26.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			58.00000	111	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,489.00000	1,431	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			38.00000	89	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,718.00000	1,659	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			74.00000	126	25.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,355.00000	1,295	25.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			22.00000	64	27.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,002.00000	1,934	27.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			10.00000	41	28.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,391.00000	2,311	28.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			4.00000	27	28.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,785.00000	2,697	28.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			2.00000	20	29.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,083.00000	2,989	29.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			15.00000	52	27.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,196.00000	2,121	27.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			18.00000	58	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,099.00000	2,027	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			160.00000	197	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			941.00000	867	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			197.00000	228	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			828.00000	748	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			330.00000	359	20.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.30	Put		511.00000	428	20.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		347.00000	378	19.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		477.00000	397	19.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		315.00000	341	20.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		546.00000	460	20.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		257.00000	278	21.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		688.00000	598	21.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		274.00000	293	21.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		655.00000	562	21.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		226.00000	252	21.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		757.00000	671	21.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		421.00000	484	20.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		352.00000	303	20.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		382.00000	429	19.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		413.00000	348	19.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		606.00000	708	20.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		187.00000	178	20.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		545.00000	639	20.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		226.00000	209	20.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		491.00000	574	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		271.00000	244	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		443.00000	513	20.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		324.00000	283	20.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		575.00000	673	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		206.00000	193	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		517.00000	606	20.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		248.00000	226	20.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		466.00000	543	20.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		297.00000	263	20.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		257.00000	278	21.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		688.00000	598	21.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		211.00000	240	21.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		792.00000	709	21.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		421.00000	484	20.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		352.00000	303	20.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		382.00000	429	19.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		413.00000	348	19.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		640.00000	744	20.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		171.00000	163	20.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		517.00000	606	20.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		248.00000	226	20.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		226.00000	252	21.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		757.00000	671	21.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		172.00000	207	22.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		902.00000	827	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	12.60	Call		241.00000	265	21.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		722.00000	634	21.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		301.00000	324	20.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		581.00000	494	20.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		184.00000	217	22.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		865.00000	787	22.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call		41.00000	94	26.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put		1,672.00000	1,614	26.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		31.00000	80	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		1,812.00000	1,750	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call		16.00000	55	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put		2,147.00000	2,074	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call		11.00000	44	27.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put		2,342.00000	2,264	27.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call		9.00000	39	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put		2,440.00000	2,359	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call		6.00000	32	28.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put		2,637.00000	2,551	28.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call		5.00000	28	28.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put		2,736.00000	2,648	28.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call		4.00000	26	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put		2,835.00000	2,745	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call		3.00000	23	29.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put		2,934.00000	2,843	29.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		12.00000	46	27.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		2,293.00000	2,216	27.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		8.00000	37	28.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		2,489.00000	2,407	28.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		15.00000	52	27.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		2,196.00000	2,121	27.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		12.00000	46	27.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		2,293.00000	2,216	27.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		8.00000	37	28.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		2,489.00000	2,407	28.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		5.00000	30	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		2,686.00000	2,600	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		3.00000	24	28.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		2,884.00000	2,794	28.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		3.00000	22	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		2,984.00000	2,891	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		2.00000	18	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		3,183.00000	3,087	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		1.00000	16	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		3,282.00000	3,186	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		1.00000	14	29.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.50	Put		3,382.00000	3,284	29.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		1.00000	13	30.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		3,482.00000	3,383	30.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		5.00000	30	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		2,686.00000	2,600	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		4.00000	27	28.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,785.00000	2,697	28.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		2.00000	18	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		3,183.00000	3,087	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		24.00000	68	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,955.00000	1,888	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		119.00000	164	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,100.00000	1,034	23.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		24.00000	68	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,955.00000	1,888	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		20.00000	61	27.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		2,050.00000	1,981	27.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		18.00000	58	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,099.00000	2,027	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			12.41140	12.29240		21.01	12,411.40	1	383.00
€ / R On 14/09/2009 Currency Future	12.30	Call		671.00000	718	20.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		679.00000	607	20.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		689.00000	740	20.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		647.00000	579	20.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		617.00000	658	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		775.00000	696	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		601.00000	640	21.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		808.00000	729	21.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		569.00000	606	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		877.00000	795	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		554.00000	590	21.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		912.00000	829	21.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		502.00000	545	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,010.00000	934	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		434.00000	492	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,141.00000	1,080	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		373.00000	445	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,280.00000	1,234	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		387.00000	456	23.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,245.00000	1,195	23.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		387.00000	456	23.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,245.00000	1,195	23.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		294.00000	386	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,502.00000	1,475	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		283.00000	377	24.71	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 14/09/2009 Currency Future	13.55	Put		1,540.00000	1,516	24.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		306.00000	395	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,464.00000	1,434	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		319.00000	404	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,426.00000	1,393	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		332.00000	414	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,389.00000	1,353	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		332.00000	414	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,389.00000	1,353	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		359.00000	434	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,316.00000	1,273	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		250.00000	353	25.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,658.00000	1,641	25.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		221.00000	330	25.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,778.00000	1,769	25.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		211.00000	323	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,819.00000	1,812	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		271.00000	369	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,579.00000	1,557	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		345.00000	424	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,353.00000	1,313	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		345.00000	424	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,353.00000	1,313	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		319.00000	404	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,426.00000	1,393	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		418.00000	480	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,175.00000	1,118	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		240.00000	345	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,697.00000	1,684	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		261.00000	361	25.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,618.00000	1,599	25.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		211.00000	323	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,819.00000	1,812	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		203.00000	315	25.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		1,860.00000	1,854	25.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		194.00000	307	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,902.00000	1,896	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		178.00000	291	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,986.00000	1,980	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		230.00000	338	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,738.00000	1,726	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		402.00000	468	23.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,210.00000	1,156	23.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		163.00000	277	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,071.00000	2,065	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.85	Call			90.00000	200	27.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,647.00000	2,639	27.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			230.00000	338	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,738.00000	1,726	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			178.00000	291	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,986.00000	1,980	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			149.00000	263	26.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,157.00000	2,151	26.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			136.00000	250	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,244.00000	2,238	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			124.00000	238	27.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,332.00000	2,326	27.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			114.00000	226	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,421.00000	2,415	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			271.00000	369	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,579.00000	1,557	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			149.00000	263	26.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,157.00000	2,151	26.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			136.00000	250	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,244.00000	2,238	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			540.00000	575	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			947.00000	863	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			502.00000	545	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,010.00000	934	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			467.00000	518	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,075.00000	1,006	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			283.00000	377	24.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,540.00000	1,516	24.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			186.00000	299	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,943.00000	1,938	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			170.00000	284	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,028.00000	2,022	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			156.00000	270	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,114.00000	2,108	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			402.00000	468	23.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,210.00000	1,156	23.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			467.00000	518	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,075.00000	1,006	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			485.00000	531	22.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,042.00000	970	22.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			450.00000	504	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,108.00000	1,043	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			221.00000	330	25.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,778.00000	1,769	25.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			418.00000	480	23.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Put		1,175.00000	1,118	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		261.00000	361	25.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,618.00000	1,599	25.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		521.00000	560	22.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		978.00000	898	22.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		635.00000	676	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		742.00000	665	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		569.00000	606	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		877.00000	795	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		653.00000	697	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		710.00000	635	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		585.00000	623	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		842.00000	761	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		728.00000	786	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		585.00000	525	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		653.00000	697	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		710.00000	635	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		485.00000	531	22.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,042.00000	970	22.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		747.00000	810	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		555.00000	498	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		708.00000	763	20.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		616.00000	551	20.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		768.00000	834	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		526.00000	473	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		728.00000	786	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		585.00000	525	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		554.00000	590	21.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		912.00000	829	21.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		0.00000	912	19.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		0.00000	401	19.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		0.00000	860	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		0.00000	448	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		0.00000	810	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		0.00000	498	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.57440	12.45640		25.17	0.00	0	120.00
€ / R On 14/12/2009 Currency Future	12.45	Call		883.00000	924	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		876.00000	799	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		900.00000	944	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		844.00000	770	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		813.00000	849	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,007.00000	924	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		975.00000	1,032	20.64	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		718.00000	657	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		797.00000	831	21.73	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	12.70	Put		1,040.00000	957	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		406.00000	415	26.25	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,550.00000	2,441	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		781.00000	815	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,074.00000	990	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		765.00000	798	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,109.00000	1,024	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		708.00000	738	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,251.00000	1,163	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		656.00000	683	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,399.00000	1,308	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		609.00000	633	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,553.00000	1,459	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		632.00000	657	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,476.00000	1,383	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		621.00000	645	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,514.00000	1,421	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		621.00000	645	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,514.00000	1,421	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		558.00000	579	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,751.00000	1,655	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		548.00000	569	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,792.00000	1,694	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		567.00000	589	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,711.00000	1,615	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		578.00000	600	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,671.00000	1,575	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		588.00000	611	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,632.00000	1,536	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		578.00000	600	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,671.00000	1,575	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		599.00000	622	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,592.00000	1,498	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		521.00000	540	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,914.00000	1,816	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		644.00000	670	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,437.00000	1,346	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		369.00000	381	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,763.00000	2,657	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		539.00000	559	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,832.00000	1,735	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		503.00000	522	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,997.00000	1,898	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		486.00000	505	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,080.00000	1,981	25.17	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	14.15	Call			470.00000	487	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,164.00000	2,063	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			455.00000	470	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,248.00000	2,145	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			632.00000	657	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,476.00000	1,383	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			609.00000	633	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,553.00000	1,459	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			529.00000	549	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,873.00000	1,775	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			512.00000	531	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,955.00000	1,857	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			495.00000	514	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,038.00000	1,939	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			694.00000	723	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,288.00000	1,199	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			668.00000	696	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,362.00000	1,271	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			558.00000	579	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,751.00000	1,655	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			668.00000	696	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,362.00000	1,271	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			521.00000	540	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,914.00000	1,816	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			681.00000	709	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,325.00000	1,235	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			529.00000	549	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,873.00000	1,775	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			512.00000	531	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,955.00000	1,857	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			478.00000	496	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,122.00000	2,022	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			486.00000	505	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,080.00000	1,981	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			721.00000	752	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,215.00000	1,128	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			736.00000	767	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,179.00000	1,093	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			681.00000	709	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,325.00000	1,235	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			567.00000	589	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,711.00000	1,615	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			736.00000	767	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,179.00000	1,093	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			847.00000	884	21.35	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	12.55	Put			941.00000	860	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			750.00000	783	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,144.00000	1,058	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			694.00000	723	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,288.00000	1,199	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			865.00000	904	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			908.00000	829	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			830.00000	866	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			973.00000	892	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			918.00000	965	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			812.00000	741	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			813.00000	849	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,007.00000	924	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			936.00000	987	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			780.00000	713	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			900.00000	944	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			844.00000	770	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			830.00000	866	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			973.00000	892	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			955.00000	1,009	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			749.00000	685	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,935.00000	2,050	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			129.00000	126	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,559.00000	1,640	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			252.00000	216	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			1,238.00000	1,317	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			432.00000	393	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			995.00000	1,055	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			688.00000	630	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			400.00000	408	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,594.00000	2,484	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			0.00000	2,226	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			0.00000	102	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			0.00000	1,795	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			0.00000	170	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	1,439	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			0.00000	315	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	1,153	20.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			0.00000	528	20.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	394	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			0.00000	2,570	26.54	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.45300		242.29000		0.00	0.00	0	7.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 07/05/2009 Index Future		289.93200	289.53100		0.00	0.00	0	700.00
ALBI On 06/08/2009 Index Future		294.77300	295.34400		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future		288.33000	287.68800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future		123.91200	123.79200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		126.44100	126.30900		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		128.71200	128.57200		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi		291.78350	291.40950		0.00	2,917,835.00	1	187.00
GOVI On 06/08/2009 jGovi		297.73900	297.33550		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi		303.08600	302.66150		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		7.78200	7.80400		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.39000	8.43800		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap		7.97500	8.05700		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.45800	8.50000		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.47400	8.53600		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.55500	8.62000		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.48900	8.56300		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		8.28800	8.28200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		7.06000	7.08400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		7.02000	7.04200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.48200	7.51000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.44200	7.48300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		8.09800	8.14500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.12400	8.17200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN10 On 07/05/2009 jNote			8.33300		8.40100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.32500		8.39700		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.88800		9.88700		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.40800		9.40800		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.89900		8.89900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			279.56400		279.06700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			285.27000		284.74200		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			290.39300		289.84200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.48000		6.57000		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,407.00000	3,524	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			5.89300		6.00800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,860.00000	3,980	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	5	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,108.00000	4,229	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	3	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			1,276.00000	1,275	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			55.00000	54	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.08800		8.11700		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			178.00000	180	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,232.00000	5,069	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,090.00000	5,224	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			199.00000	168	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			9.00000	8	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,648.00000	9,483	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.06900		8.10100		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,419.00000	7,542	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,314.00000	1,261	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.15200		8.18700		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,915.00000	2,977	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,601.00000	6,478	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.25000		8.28800		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,212.00000	4,288	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,959.00000	6,843	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.64600		8.67500		24.30	0.00	0	13,085.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,785.00000	4,928	24.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 07/05/2009 Bond Future	9.00	Put			1,592.00000	1,444	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			678.00000	688	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,756.00000	7,475	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			53.00000	51	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			15,771.00000	15,478	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1.00000	1	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			25,273.00000	24,981	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.64600		8.67700		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			8,511.00000	8,669	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,361.00000	5,209	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			2,448.00000	2,505	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,108.00000	14,855	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.69400		8.72700		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			10,401.00000	10,570	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,766.00000	7,610	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			4,191.00000	4,277	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,241.00000	17,001	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.74600		8.78100		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			8,946.00000	9,089	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			14,263.00000	14,066	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			777.00000	766	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			310.00000	300	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.12500		8.15300		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			4,881.00000	4,992	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			82.00000	68	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.09400		8.12600		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,803.00000	5,900	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,057.00000	1,015	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.16100		8.19600		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,292.00000	2,341	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,245.00000	5,148	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.24000		8.27800		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			2,934.00000	2,989	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,093.00000	5,996	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.47100		8.50100		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,473.00000	3,579	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			616.00000	546	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.46100		8.49200		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,373.00000	6,479	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,158.00000	2,087	17.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 05/11/2009 Bond Future			8.52600	8.56000		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		2,597.00000	2,650	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,732.00000	8,596	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.60200	8.63800		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		5,099.00000	5,180	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,506.00000	7,393	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.53300	8.55300		18.16	0.00	0	498.00
R204 On 07/05/2009 Bond Future	8.75	Call		2,498.00000	2,538	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		1,264.00000	1,178	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call		291.00000	286	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		5,539.00000	5,408	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		3,526.00000	3,587	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		757.00000	691	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.52900	8.55000		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		6,687.00000	6,758	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,464.00000	2,405	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.58900	8.61200		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		3,071.00000	3,106	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		10,141.00000	10,037	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.65600	8.68000		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		5,598.00000	5,653	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		8,501.00000	8,414	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.08300	8.11100		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call		3,416.00000	3,502	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		128.00000	108	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.04700	8.07900		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		849.00000	871	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,843.00000	4,749	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		4,960.00000	5,041	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		839.00000	805	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.11800	8.15300		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		1,934.00000	1,975	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,210.00000	4,130	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.20500	8.24400		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		2,420.00000	2,466	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,876.00000	4,795	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.65500	8.69500		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		2,975.00000	3,113	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,047.00000	928	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.65700	8.69900		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		6,221.00000	6,376	21.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 06/08/2009 Bond Future	9.25	Put			2,823.00000	2,712	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.71400		8.75900		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			2,599.00000	2,675	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,873.00000	10,669	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.77900		8.82600		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			5,471.00000	5,592	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			9,065.00000	8,899	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.75000		8.79800		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			1,752.00000	1,867	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,066.00000	1,867	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.76600		8.81400		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			5,950.00000	6,127	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,194.00000	3,059	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.83400		8.88100		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			2,934.00000	3,022	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,535.00000	10,324	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.92900		8.97600		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			5,922.00000	6,050	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,953.00000	8,788	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.34500		8.37500		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			5,780.00000	5,958	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			667.00000	585	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.33800		8.36800		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			4,314.00000	4,406	32.05	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			7,607.00000	7,438	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			7,436.00000	7,575	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,243.00000	4,121	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.36800		8.40000		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			3,654.00000	3,730	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,645.00000	14,445	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			13,694.00000	13,886	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3,382.00000	3,299	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			2,995.00000	3,060	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,703.00000	16,492	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.40100		8.43400		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			6,173.00000	6,276	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,847.00000	14,668	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			16,297.00000	16,494	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			4,628.00000	4,543	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future				288.06000	287.68600		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				293.93900	293.53700		0.00	0.00	0	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
TRT1 On 05/11/2009 Index Future			299.21800	298.79500		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.66550	6.62660		20.04	0.00	0	8,804.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		203.00000	220	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		226.00000	204	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		245.00000	280	20.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		168.00000	164	20.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		245.00000	280	20.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		168.00000	164	20.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		222.00000	249	20.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		196.00000	183	20.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		270.00000	312	20.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		143.00000	146	20.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		203.00000	220	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		226.00000	204	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		185.00000	200	20.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		258.00000	234	20.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		169.00000	182	20.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		292.00000	266	20.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		154.00000	165	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		328.00000	299	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		154.00000	165	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		328.00000	299	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		130.00000	136	21.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		403.00000	371	21.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		141.00000	150	21.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		365.00000	334	21.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		185.00000	200	20.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		258.00000	234	20.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		119.00000	124	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		443.00000	408	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		119.00000	124	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		443.00000	408	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		130.00000	136	21.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		403.00000	371	21.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		141.00000	150	21.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		365.00000	334	21.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		98.00000	103	22.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		521.00000	487	22.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		110.00000	113	22.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		484.00000	447	22.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		86.00000	94	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		560.00000	528	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		76.00000	85	23.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		599.00000	570	23.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.05	Call			98.00000	103	22.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			521.00000	487	22.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			76.00000	85	23.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			599.00000	570	23.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			11.00000	30	28.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,185.00000	1,164	28.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			8.00000	26	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,281.00000	1,260	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			21.00000	40	26.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			995.00000	974	26.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			38.00000	55	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			812.00000	790	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			58.00000	71	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			682.00000	656	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			67.00000	78	23.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			640.00000	613	23.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			298.00000	346	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			121.00000	130	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			329.00000	381	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			102.00000	116	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			329.00000	381	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			102.00000	116	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			398.00000	456	22.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			72.00000	91	22.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			67.00000	78	23.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			640.00000	613	23.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			51.00000	65	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			724.00000	700	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			38.00000	55	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			812.00000	790	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			29.00000	47	26.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			902.00000	881	26.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			44.00000	60	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			768.00000	745	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			33.00000	51	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			857.00000	835	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			475.00000	536	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			49.00000	71	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			646.00000	707	24.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			20.00000	42	24.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			558.00000	620	23.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			32.00000	54	23.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			475.00000	536	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			49.00000	71	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			398.00000	456	22.18	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		72.00000	91	22.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		602.00000	663	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		25.00000	48	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		516.00000	577	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		39.00000	62	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		436.00000	496	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		59.00000	80	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		363.00000	418	21.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		86.00000	103	21.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		516.00000	577	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		39.00000	62	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		25.00000	43	26.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		948.00000	928	26.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		18.00000	37	27.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,041.00000	1,021	27.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		51.00000	65	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		724.00000	700	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		15.00000	34	27.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,089.00000	1,069	27.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		15.00000	34	27.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,089.00000	1,069	27.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		11.00000	30	28.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,185.00000	1,164	28.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		8.00000	26	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,281.00000	1,260	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		6.00000	22	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,379.00000	1,357	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		4.00000	20	30.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,477.00000	1,454	30.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		3.00000	17	30.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,576.00000	1,552	30.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		2.00000	15	31.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,675.00000	1,649	31.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		3.00000	17	30.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,576.00000	1,552	30.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		25.00000	43	26.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		948.00000	928	26.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		298.00000	346	21.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		121.00000	130	21.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.73070	6.68960		20.64	0.00	0	190.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		348.00000	373	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		358.00000	343	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		386.00000	426	20.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		297.00000	295	20.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		366.00000	399	20.76	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	6.65	Put		327.00000	318	20.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		330.00000	348	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		390.00000	368	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		348.00000	373	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		358.00000	343	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		313.00000	330	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		423.00000	400	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		313.00000	330	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		423.00000	400	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		282.00000	297	21.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		492.00000	466	21.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		255.00000	268	21.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		566.00000	537	21.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		282.00000	297	21.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		492.00000	466	21.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		297.00000	313	21.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		457.00000	432	21.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		366.00000	399	20.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		327.00000	318	20.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		268.00000	282	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		529.00000	501	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		243.00000	254	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		604.00000	574	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		268.00000	282	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		529.00000	501	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		243.00000	254	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		604.00000	574	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		216.00000	230	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		677.00000	649	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		232.00000	242	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		642.00000	611	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		232.00000	242	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		642.00000	611	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		431.00000	484	20.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		241.00000	253	20.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		202.00000	219	22.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		712.00000	688	22.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		175.00000	199	23.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		786.00000	768	23.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		456.00000	514	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		217.00000	233	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		408.00000	454	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		268.00000	274	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		216.00000	230	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		677.00000	649	22.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.25	Call		188.00000	209	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		749.00000	728	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		512.00000	578	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		173.00000	197	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		456.00000	514	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		217.00000	233	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		175.00000	199	23.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		786.00000	768	23.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		151.00000	181	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		862.00000	850	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		202.00000	219	22.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		712.00000	688	22.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		151.00000	181	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		862.00000	850	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		130.00000	165	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		941.00000	935	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		163.00000	190	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		823.00000	809	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		141.00000	173	24.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		901.00000	892	24.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		121.00000	158	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		981.00000	977	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		543.00000	611	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		154.00000	180	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		483.00000	545	21.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		193.00000	214	21.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		577.00000	645	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		138.00000	165	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		408.00000	454	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		268.00000	274	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		483.00000	545	21.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		193.00000	214	21.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		613.00000	681	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		123.00000	150	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		613.00000	681	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		123.00000	150	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.87890	6.74640		21.06	0.00	0	25.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		452.00000	530	20.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		456.00000	402	20.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		489.00000	580	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		393.00000	351	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		470.00000	555	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		424.00000	376	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		489.00000	580	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		393.00000	351	20.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Call		434.00000	507	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		488.00000	428	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		434.00000	507	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		488.00000	428	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		417.00000	485	21.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		521.00000	456	21.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		401.00000	466	21.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		555.00000	487	21.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		551.00000	661	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		305.00000	282	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		508.00000	606	20.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		362.00000	327	20.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		372.00000	431	21.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		625.00000	552	21.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		345.00000	400	22.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		698.00000	621	22.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		316.00000	371	22.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		769.00000	692	22.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		284.00000	345	22.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		838.00000	766	22.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		600.00000	720	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		254.00000	241	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		401.00000	466	21.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		555.00000	487	21.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		659.00000	782	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		212.00000	203	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		600.00000	720	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		254.00000	241	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		627.00000	750	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		231.00000	222	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		574.00000	690	20.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		278.00000	261	20.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		529.00000	633	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		332.00000	304	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		386.00000	448	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		590.00000	519	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		358.00000	415	21.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		661.00000	586	21.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		332.00000	385	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		736.00000	656	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		574.00000	690	20.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		278.00000	261	20.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		386.00000	448	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		590.00000	519	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		332.00000	385	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
ZAAD On 14/12/2009 Currency Future	7.15	Put		736.00000	656	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		300.00000	358	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		803.00000	729	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		691.00000	815	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		195.00000	186	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		529.00000	633	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		332.00000	304	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		358.00000	415	21.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		661.00000	586	21.91	0.00	0	0.00

Total for Derivatives:							629,351,928.90	8,185	645,032.00
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Grand Total:							629,351,928.90	8,185	645,032.00
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