



Daily MTM Report

Daily summary for 16/04/2009

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			15.75000	15.74600			0.00	0	0.00
R153 On 31/08/2010 Bond			6.48000	6.60000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.00000	8.09500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.49000	8.65000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.04500	8.13500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.37000	8.47500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.42000	8.53500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.00500	8.09500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.54500	8.66000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.63600	8.75600			0.00	0	0.00
R209 On 31/03/2036 Bond			8.14500	8.35000			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			9.04640	9.28250		23.60	87,487,734.40	9,671	247,919.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		369.00000	263	24.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		336.00000	466	24.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		343.00000	247	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		361.00000	501	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call		423.00000	297	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put		290.00000	400	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call		512.00000	361	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put		230.00000	314	23.71	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		395.00000	279	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		313.00000	433	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		125.00000	89	29.57	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		1,042.00000	1,242	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		257.00000	183	26.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		524.00000	687	26.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		229.00000	163	26.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		597.00000	767	26.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		173.00000	123	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		790.00000	976	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		204.00000	145	27.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		672.00000	849	27.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		101.00000	72	30.61	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,219.00000	1,426	30.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		257.00000	183	26.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		524.00000	687	26.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		243.00000	173	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		560.00000	727	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		229.00000	163	26.72	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		597.00000	767	26.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		183.00000	130	27.76	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		750.00000	933	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		243.00000	173	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		560.00000	727	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		193.00000	137	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		711.00000	891	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		139.00000	99	29.06	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		956.00000	1,152	29.06	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	10.15	Call			132.00000	94	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			999.00000	1,197	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			69.00000	45	31.96	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,587.00000	1,799	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			139.00000	99	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			956.00000	1,152	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			125.00000	89	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,042.00000	1,242	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			92.00000	66	31.13	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,309.00000	1,519	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			107.00000	76	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,174.00000	1,380	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			87.00000	63	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,355.00000	1,566	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			15.00000	10	34.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,733.00000	2,964	34.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			7.00000	5	37.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,524.00000	3,759	37.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			76.00000	52	31.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,493.00000	1,705	31.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			79.00000	55	31.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,447.00000	1,659	31.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			83.00000	59	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,401.00000	1,612	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			112.00000	80	30.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,130.00000	1,334	30.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			146.00000	104	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			914.00000	1,108	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			96.00000	69	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,264.00000	1,473	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			118.00000	84	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,086.00000	1,288	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			163.00000	116	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			831.00000	1,020	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			155.00000	110	28.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			872.00000	1,063	28.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			112.00000	80	30.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,130.00000	1,334	30.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			107.00000	76	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,174.00000	1,380	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			101.00000	72	30.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,219.00000	1,426	30.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			79.00000	55	31.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,447.00000	1,659	31.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			216.00000	154	26.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.70	Put			634.00000	808	26.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			146.00000	104	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			914.00000	1,108	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			83.00000	59	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,401.00000	1,612	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			87.00000	63	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,355.00000	1,566	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			61.00000	40	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,678.00000	1,894	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			50.00000	33	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,818.00000	2,037	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			44.00000	29	32.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,912.00000	2,133	32.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			65.00000	43	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,632.00000	1,846	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			69.00000	45	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,587.00000	1,799	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			57.00000	38	32.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,725.00000	1,941	32.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			34.00000	23	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,102.00000	2,326	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			23.00000	16	33.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,391.00000	2,619	33.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			22.00000	15	34.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,440.00000	2,668	34.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			18.00000	12	34.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,586.00000	2,816	34.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			42.00000	27	32.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,959.00000	2,181	32.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			65.00000	43	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,632.00000	1,846	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			272.00000	195	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			490.00000	648	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			173.00000	123	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			790.00000	976	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			193.00000	137	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			711.00000	891	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			306.00000	219	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			423.00000	573	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			544.00000	388	23.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			211.00000	292	23.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			544.00000	388	23.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			211.00000	292	23.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			646.00000	477	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			163.00000	230	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.75	Call			682.00000	508	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			149.00000	212	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			719.00000	541	24.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			136.00000	195	24.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			795.00000	610	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			112.00000	163	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			756.00000	575	24.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			124.00000	179	24.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			915.00000	720	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			83.00000	124	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			756.00000	575	24.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			124.00000	179	24.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			611.00000	446	24.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			178.00000	250	24.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,086.00000	879	25.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			54.00000	83	25.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,000.00000	798	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			67.00000	102	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			834.00000	646	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			102.00000	149	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			481.00000	335	23.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			249.00000	338	23.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,043.00000	838	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			60.00000	92	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			957.00000	759	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			75.00000	112	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			875.00000	682	24.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			92.00000	136	24.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			577.00000	416	23.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			194.00000	270	23.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			451.00000	315	23.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			269.00000	369	23.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,266.00000	1,050	25.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			33.00000	54	25.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,175.00000	964	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			42.00000	67	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			834.00000	646	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			102.00000	149	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			915.00000	720	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			83.00000	124	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,130.00000	921	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			48.00000	75	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			957.00000	759	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			75.00000	112	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			577.00000	416	23.92	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			194.00000	270	23.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			795.00000	610	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			112.00000	163	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			719.00000	541	24.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			136.00000	195	24.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			646.00000	477	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			163.00000	230	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			451.00000	315	23.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			269.00000	369	23.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			343.00000	247	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			361.00000	501	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			395.00000	279	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			313.00000	433	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			216.00000	154	26.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			634.00000	808	26.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			306.00000	219	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			423.00000	573	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			132.00000	94	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			999.00000	1,197	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			72.00000	48	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,540.00000	1,752	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			44.00000	29	32.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,912.00000	2,133	32.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			39.00000	26	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,006.00000	2,229	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			54.00000	35	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,771.00000	1,989	32.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			47.00000	31	32.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,865.00000	2,085	32.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			61.00000	40	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,678.00000	1,894	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			47.00000	31	32.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,865.00000	2,085	32.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			37.00000	24	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,054.00000	2,278	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			32.00000	21	33.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,150.00000	2,375	33.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			28.00000	19	33.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,246.00000	2,472	33.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			25.00000	17	33.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,343.00000	2,570	33.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			30.00000	20	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,198.00000	2,424	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			27.00000	18	33.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,294.00000	2,521	33.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			21.00000	14	34.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,488.00000	2,717	34.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			16.00000	11	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,684.00000	2,914	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			14.00000	10	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,782.00000	3,013	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			13.00000	9	35.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,880.00000	3,112	35.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			11.00000	8	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,979.00000	3,212	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			19.00000	13	34.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,537.00000	2,767	34.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			17.00000	12	34.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,635.00000	2,865	34.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			13.00000	9	34.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,831.00000	3,063	34.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			27.00000	18	33.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,294.00000	2,521	33.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			14.00000	10	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,782.00000	3,013	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			37.00000	24	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,054.00000	2,278	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			32.00000	21	33.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,150.00000	2,375	33.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			50.00000	33	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,818.00000	2,037	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			34.00000	23	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,102.00000	2,326	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			163.00000	116	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			831.00000	1,020	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			183.00000	130	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			750.00000	933	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			324.00000	233	25.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			391.00000	536	25.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			288.00000	207	25.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			456.00000	610	25.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			288.00000	207	25.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			456.00000	610	25.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			324.00000	233	25.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			391.00000	536	25.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			0.00000	5,746	50.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	50.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			0.00000	4,246	41.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	41.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			0.00000	2,749	36.77	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 12/06/2009 Currency Future	6.30	Put		0.00000	2	36.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call		0.00000	1,276	26.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put		0.00000	30	26.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call		0.00000	8	35.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put		0.00000	3,261	35.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call		0.00000	3	41.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put		0.00000	4,756	41.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	1	44.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put		0.00000	6,254	44.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.18180	9.42100		23.94	18,813,508.20	2,049	4,556.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		590.00000	484	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		569.00000	702	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		635.00000	518	24.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		514.00000	636	24.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		612.00000	501	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		541.00000	669	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		501.00000	410	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		730.00000	878	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		314.00000	257	28.14	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,293.00000	1,475	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		454.00000	372	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		833.00000	990	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		388.00000	317	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,017.00000	1,185	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		440.00000	360	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		869.00000	1,028	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		485.00000	396	25.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		764.00000	915	25.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		469.00000	384	25.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		798.00000	952	25.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		426.00000	348	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		905.00000	1,067	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		426.00000	348	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		905.00000	1,067	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		343.00000	281	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		1,172.00000	1,349	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		333.00000	273	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,212.00000	1,391	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		323.00000	265	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,252.00000	1,433	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		323.00000	265	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,252.00000	1,433	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		296.00000	243	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		1,375.00000	1,561	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		264.00000	217	29.19	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	10.70	Put		1,543.00000	1,735	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		230.00000	187	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,759.00000	1,955	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		77.00000	61	34.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		3,656.00000	3,880	34.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		244.00000	198	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,673.00000	1,866	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		250.00000	204	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,629.00000	1,823	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		257.00000	211	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		1,586.00000	1,779	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		305.00000	250	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		1,334.00000	1,518	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		354.00000	289	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,133.00000	1,308	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		280.00000	229	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,459.00000	1,648	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		272.00000	223	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,501.00000	1,691	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		376.00000	308	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,055.00000	1,226	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		413.00000	338	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		942.00000	1,106	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		365.00000	298	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,094.00000	1,266	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		288.00000	236	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,417.00000	1,604	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		280.00000	229	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,459.00000	1,648	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		244.00000	198	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,673.00000	1,866	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		288.00000	236	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,417.00000	1,604	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		333.00000	273	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,212.00000	1,391	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		354.00000	289	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,133.00000	1,308	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		400.00000	327	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		979.00000	1,145	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		188.00000	153	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,067.00000	2,271	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		517.00000	423	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		696.00000	842	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		485.00000	396	25.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		764.00000	915	25.69	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	9.80	Call			454.00000	372	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			833.00000	990	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			314.00000	257	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,293.00000	1,475	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			535.00000	438	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			664.00000	806	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			501.00000	410	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			730.00000	878	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			553.00000	453	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			632.00000	771	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			376.00000	308	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,055.00000	1,226	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			237.00000	192	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,716.00000	1,911	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			224.00000	181	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,803.00000	2,000	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			365.00000	298	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,094.00000	1,266	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			217.00000	176	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,846.00000	2,044	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			205.00000	166	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,934.00000	2,134	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			250.00000	204	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,629.00000	1,823	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			217.00000	176	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,846.00000	2,044	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			193.00000	157	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,022.00000	2,225	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			237.00000	192	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,716.00000	1,911	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			211.00000	171	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,890.00000	2,089	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			388.00000	317	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,017.00000	1,185	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			211.00000	171	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,890.00000	2,089	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			199.00000	162	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			1,978.00000	2,180	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			272.00000	223	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,501.00000	1,691	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			205.00000	166	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,934.00000	2,134	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			183.00000	148	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,112.00000	2,317	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			707.00000	576	23.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.15	Put			436.00000	544	23.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			571.00000	468	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			600.00000	736	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			535.00000	438	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			664.00000	806	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			732.00000	598	23.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			411.00000	516	23.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			590.00000	484	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			569.00000	702	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			658.00000	536	24.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			487.00000	604	24.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			571.00000	468	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			600.00000	736	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			440.00000	360	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			869.00000	1,028	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			413.00000	338	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			942.00000	1,106	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			682.00000	555	23.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			461.00000	573	23.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			517.00000	423	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			696.00000	842	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			758.00000	621	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			387.00000	489	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			901.00000	746	23.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			280.00000	364	23.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			932.00000	773	23.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			261.00000	341	23.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			758.00000	621	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			387.00000	489	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			964.00000	801	22.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			243.00000	320	22.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			785.00000	644	23.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			364.00000	462	23.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			732.00000	598	23.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			411.00000	516	23.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			0.00000	5,782	38.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	38.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			0.00000	4,282	25.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	25.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			0.00000	2,794	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	13	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			0.00000	1,363	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	81	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	85	33.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			0.00000	3,304	33.53	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			0.00000	36	35.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			0.00000	4,754	35.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	9	34.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			0.00000	6,227	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.30280		9.54600		23.86	186,056.00	20	741.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			751.00000	634	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			755.00000	881	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			905.00000	763	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			559.00000	660	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			814.00000	685	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			668.00000	782	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			793.00000	667	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			697.00000	815	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			772.00000	650	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			726.00000	848	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			664.00000	560	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			918.00000	1,057	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			633.00000	533	25.58	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			987.00000	1,130	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			562.00000	473	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,166.00000	1,320	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			603.00000	508	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,057.00000	1,205	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			648.00000	546	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			952.00000	1,093	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			648.00000	546	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			952.00000	1,093	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			589.00000	496	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,093.00000	1,243	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			228.00000	191	31.47	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,982.00000	3,188	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			513.00000	432	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,317.00000	1,479	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			490.00000	413	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,394.00000	1,560	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			480.00000	404	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,434.00000	1,601	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			459.00000	387	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,513.00000	1,684	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			421.00000	356	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,675.00000	1,853	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			380.00000	317	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,884.00000	2,064	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			388.00000	325	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,842.00000	2,022	28.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.90	Call			404.00000	340	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,758.00000	1,937	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			525.00000	442	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,279.00000	1,439	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			502.00000	422	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,356.00000	1,519	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			449.00000	379	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,553.00000	1,726	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			430.00000	363	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,634.00000	1,810	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			421.00000	356	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,675.00000	1,853	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			549.00000	462	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,203.00000	1,360	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			576.00000	484	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,130.00000	1,282	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			469.00000	395	27.45	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,473.00000	1,642	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			440.00000	371	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,594.00000	1,768	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			576.00000	484	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,130.00000	1,282	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			176.00000	146	32.74	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,630.00000	3,843	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			364.00000	304	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,968.00000	2,151	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			372.00000	310	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,926.00000	2,108	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			341.00000	284	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,095.00000	2,282	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			356.00000	297	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,010.00000	2,194	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			228.00000	191	31.47	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,982.00000	3,188	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			300.00000	251	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,354.00000	2,548	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			313.00000	261	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,267.00000	2,458	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			256.00000	214	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,710.00000	2,911	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			220.00000	183	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,074.00000	3,281	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			190.00000	157	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,444.00000	3,654	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			164.00000	136	33.10	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 14/12/2009 Currency Future	13.20	Put		3,818.00000	4,033	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		266.00000	222	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,620.00000	2,819	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		197.00000	163	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,351.00000	3,560	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		170.00000	141	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,724.00000	3,938	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		1,304.00000	1,124	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		258.00000	321	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		955.00000	807	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		509.00000	604	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		698.00000	588	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		852.00000	985	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		246.00000	206	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,800.00000	3,003	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		158.00000	131	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		3,912.00000	4,128	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		1,372.00000	1,186	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		226.00000	284	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		1,006.00000	853	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		460.00000	550	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		733.00000	618	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		787.00000	916	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		549.00000	462	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,203.00000	1,360	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		327.00000	272	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		2,181.00000	2,370	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		205.00000	170	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		3,259.00000	3,467	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,118.00000	954	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		372.00000	451	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		277.00000	231	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,531.00000	2,728	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		142.00000	118	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		4,196.00000	4,415	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,061.00000	902	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		415.00000	499	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		212.00000	176	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		3,166.00000	3,373	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		170.00000	141	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,724.00000	3,938	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		138.00000	114	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		4,292.00000	4,512	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,177.00000	1,008	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		331.00000	405	22.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.30	Call			859.00000	721	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			613.00000	718	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			288.00000	241	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,442.00000	2,638	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			183.00000	151	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,537.00000	3,748	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			147.00000	122	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,101.00000	4,319	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,240.00000	1,065	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			294.00000	362	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			237.00000	198	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,891.00000	3,095	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			190.00000	157	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,444.00000	3,654	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			152.00000	126	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,006.00000	4,224	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,147.00000	980	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			351.00000	428	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			836.00000	703	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			640.00000	750	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			618.00000	520	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,022.00000	1,167	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			283.00000	236	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,487.00000	2,683	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			224.00000	187	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,028.00000	3,234	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			179.00000	148	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,583.00000	3,796	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			145.00000	120	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,149.00000	4,367	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,515.00000	1,319	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			169.00000	216	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,118.00000	954	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			372.00000	451	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			277.00000	231	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,531.00000	2,728	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,591.00000	1,390	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			145.00000	187	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			859.00000	721	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			613.00000	718	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,629.00000	1,426	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			133.00000	173	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,208.00000	1,036	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			312.00000	383	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			882.00000	742	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 14/12/2009 Currency Future	9.25	Put		586.00000	689	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		380.00000	317	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,884.00000	2,064	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		294.00000	245	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,398.00000	2,593	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		233.00000	194	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		2,937.00000	3,142	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		186.00000	154	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,490.00000	3,701	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		1,760.00000	1,539	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		114.00000	136	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		955.00000	807	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		509.00000	604	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		246.00000	206	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,800.00000	3,003	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,716.00000	1,501	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		120.00000	148	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		1,272.00000	1,094	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		276.00000	341	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		930.00000	785	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		534.00000	632	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		681.00000	574	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		885.00000	1,021	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		396.00000	332	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		1,800.00000	1,979	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		307.00000	256	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,311.00000	2,503	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		242.00000	202	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		2,846.00000	3,049	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		161.00000	133	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		3,865.00000	4,080	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,938.00000	1,706	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		92.00000	103	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		1,442.00000	1,251	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		196.00000	249	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		341.00000	284	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,095.00000	2,282	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		1,983.00000	1,751	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		87.00000	98	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		1,478.00000	1,285	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		182.00000	232	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,089.00000	928	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		393.00000	475	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		348.00000	291	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,052.00000	2,238	29.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.85	Call			272.00000	227	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,576.00000	2,774	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,029.00000	1,796	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			83.00000	93	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,672.00000	1,463	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			126.00000	160	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			905.00000	763	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			559.00000	660	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,407.00000	1,219	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			211.00000	266	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,033.00000	877	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			437.00000	525	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			334.00000	278	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,138.00000	2,325	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			261.00000	218	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,665.00000	2,865	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			209.00000	173	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,213.00000	3,420	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			135.00000	113	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,339.00000	4,560	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,061.00000	902	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			415.00000	499	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			266.00000	222	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,620.00000	2,819	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			129.00000	107	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			4,483.00000	4,704	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			133.00000	111	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,387.00000	4,608	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,089.00000	928	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			393.00000	475	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			272.00000	227	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,576.00000	2,774	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			216.00000	180	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,120.00000	3,327	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			140.00000	116	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,244.00000	4,463	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			125.00000	103	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,579.00000	4,800	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,552.00000	1,354	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			156.00000	201	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,442.00000	1,251	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			196.00000	249	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,515.00000	1,319	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			169.00000	216	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,938.00000	1,706	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 14/12/2009 Currency Future	7.70	Put		92.00000	103	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,629.00000	1,426	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		133.00000	173	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		1,338.00000	1,155	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		242.00000	302	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		294.00000	245	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,398.00000	2,593	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		186.00000	154	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,490.00000	3,701	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		123.00000	101	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		4,627.00000	4,848	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		1,804.00000	1,578	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		108.00000	125	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		150.00000	124	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		4,054.00000	4,272	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,893.00000	1,661	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		97.00000	109	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		155.00000	129	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		3,959.00000	4,176	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		2,212.00000	1,978	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		66.00000	75	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		2,352.00000	2,116	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		56.00000	63	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,208.00000	1,036	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		312.00000	383	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		469.00000	395	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,473.00000	1,642	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		201.00000	166	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,305.00000	3,513	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		173.00000	143	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		3,677.00000	3,890	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		2,399.00000	2,163	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		53.00000	60	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		1,240.00000	1,065	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		294.00000	362	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		2,074.00000	1,841	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		78.00000	88	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		1,033.00000	877	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		437.00000	525	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		413.00000	347	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		1,717.00000	1,895	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		307.00000	256	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,311.00000	2,503	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		155.00000	129	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		3,959.00000	4,176	33.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.30	Call		2,305.00000	2,070	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		59.00000	67	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,177.00000	1,008	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		331.00000	405	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		2,683.00000	2,445	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		37.00000	43	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,938.00000	1,706	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		92.00000	103	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		2,731.00000	2,493	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		35.00000	40	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		793.00000	667	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		697.00000	815	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		562.00000	473	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,166.00000	1,320	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,635.00000	2,398	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		39.00000	45	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,893.00000	1,661	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		97.00000	109	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,407.00000	1,219	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		211.00000	266	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		537.00000	452	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,241.00000	1,399	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		224.00000	187	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,028.00000	3,234	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,635.00000	2,398	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		39.00000	45	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		2,779.00000	2,541	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		33.00000	38	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		0.00000	5,754	39.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	1	39.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		0.00000	4,259	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	6	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		0.00000	2,781	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		0.00000	28	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	58	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		0.00000	6,305	36.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.42250	9.66820		23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		900.00000	782	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		882.00000	1,009	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		940.00000	815	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		822.00000	943	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		900.00000	782	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		882.00000	1,009	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		527.00000	455	27.82	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,908.00000	2,083	27.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.50	Call		448.00000	386	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,280.00000	2,464	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		1,117.00000	973	23.49	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		599.00000	700	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		920.00000	798	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		852.00000	976	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		813.00000	705	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,044.00000	1,182	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		765.00000	663	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,147.00000	1,291	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		694.00000	601	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,325.00000	1,479	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		750.00000	650	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,182.00000	1,328	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		796.00000	691	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,078.00000	1,218	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		796.00000	691	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,078.00000	1,218	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		735.00000	638	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,217.00000	1,365	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		342.00000	296	30.17	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,974.00000	3,173	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		829.00000	719	25.05	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,011.00000	1,147	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		735.00000	638	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,217.00000	1,365	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		643.00000	557	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,474.00000	1,635	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		631.00000	547	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,512.00000	1,675	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		655.00000	568	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,437.00000	1,595	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		619.00000	537	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,551.00000	1,715	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		586.00000	508	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,668.00000	1,836	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		536.00000	464	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,868.00000	2,042	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		490.00000	423	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,072.00000	2,250	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		500.00000	431	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,031.00000	2,208	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		518.00000	447	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,949.00000	2,125	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		509.00000	439	28.01	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 15/03/2010 Currency Future	11.15	Put		1,991.00000	2,166	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		565.00000	491	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,747.00000	1,918	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		575.00000	500	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,707.00000	1,877	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		545.00000	473	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,827.00000	2,001	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		527.00000	455	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,908.00000	2,083	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		555.00000	482	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,787.00000	1,960	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		597.00000	518	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,628.00000	1,795	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		619.00000	537	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,551.00000	1,715	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		575.00000	500	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,707.00000	1,877	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		482.00000	415	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,113.00000	2,293	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		458.00000	395	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,230.00000	2,412	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		473.00000	408	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,155.00000	2,335	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		473.00000	408	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,155.00000	2,335	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		464.00000	400	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,196.00000	2,378	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		425.00000	367	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,407.00000	2,594	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		456.00000	393	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,238.00000	2,421	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		411.00000	354	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		2,492.00000	2,682	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		440.00000	380	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		2,322.00000	2,507	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		433.00000	373	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,364.00000	2,550	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		864.00000	750	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		946.00000	1,077	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		765.00000	663	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,147.00000	1,291	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		707.00000	613	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,289.00000	1,441	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		680.00000	590	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,362.00000	1,517	26.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.55	Call			317.00000	272	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,199.00000	3,400	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			960.00000	833	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			792.00000	910	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			433.00000	373	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,364.00000	2,550	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			220.00000	189	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,252.00000	4,466	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,025.00000	889	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			706.00000	816	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			565.00000	491	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,747.00000	1,918	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			230.00000	198	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,112.00000	4,325	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,070.00000	930	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			652.00000	757	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			237.00000	204	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,019.00000	4,231	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,093.00000	951	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			625.00000	729	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			518.00000	447	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,949.00000	2,125	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			241.00000	207	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,973.00000	4,184	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,142.00000	995	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			574.00000	672	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			249.00000	213	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,881.00000	4,091	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			397.00000	342	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,579.00000	2,770	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			205.00000	176	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			4,486.00000	4,703	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			882.00000	765	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			914.00000	1,043	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			418.00000	360	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,450.00000	2,638	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			404.00000	348	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,535.00000	2,726	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			208.00000	178	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			4,439.00000	4,656	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			397.00000	342	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,579.00000	2,770	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			384.00000	331	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,666.00000	2,859	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			371.00000	320	29.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,753.00000	2,948	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			193.00000	165	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,675.00000	4,893	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			846.00000	734	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			978.00000	1,112	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			482.00000	415	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,113.00000	2,293	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			404.00000	348	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,535.00000	2,726	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			390.00000	337	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,622.00000	2,814	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			202.00000	173	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,534.00000	4,750	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			214.00000	184	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,346.00000	4,561	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,003.00000	869	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			734.00000	847	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,047.00000	909	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			679.00000	787	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			234.00000	201	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,066.00000	4,278	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,301.00000	1,140	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			433.00000	517	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			257.00000	220	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,789.00000	3,997	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,219.00000	1,065	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			501.00000	592	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			608.00000	527	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,589.00000	1,755	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			509.00000	439	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,991.00000	2,166	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			245.00000	210	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,927.00000	4,137	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			555.00000	482	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,787.00000	1,960	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			464.00000	400	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,196.00000	2,378	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			227.00000	195	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,159.00000	4,372	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,273.00000	1,114	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			455.00000	542	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			631.00000	547	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,512.00000	1,675	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			608.00000	527	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,589.00000	1,755	26.95	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 15/03/2010 Currency Future	13.25	Call			253.00000	217	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,834.00000	4,044	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,193.00000	1,041	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			525.00000	619	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			223.00000	192	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,205.00000	4,419	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			1,330.00000	1,166	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			412.00000	494	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			261.00000	223	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,743.00000	3,951	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,419.00000	1,248	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			351.00000	426	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			667.00000	579	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,399.00000	1,556	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			274.00000	234	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,605.00000	3,812	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			1,450.00000	1,277	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			332.00000	404	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			680.00000	590	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,362.00000	1,517	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			278.00000	238	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			3,560.00000	3,766	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,514.00000	1,336	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			296.00000	363	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			287.00000	246	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			3,469.00000	3,674	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			1,482.00000	1,306	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			314.00000	383	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			721.00000	625	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,253.00000	1,403	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			694.00000	601	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,325.00000	1,479	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			283.00000	242	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			3,515.00000	3,720	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,760.00000	1,561	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			192.00000	239	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			781.00000	677	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,112.00000	1,254	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			322.00000	277	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,153.00000	3,354	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,720.00000	1,527	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			202.00000	255	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,842.00000	1,631	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			173.00000	209	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			846.00000	734	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Put			978.00000	1,112	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			332.00000	287	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,064.00000	3,264	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,883.00000	1,667	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			164.00000	195	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			337.00000	291	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,019.00000	3,219	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,614.00000	1,429	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			246.00000	306	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			750.00000	650	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,182.00000	1,328	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			721.00000	625	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,253.00000	1,403	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			302.00000	259	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,334.00000	3,536	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,801.00000	1,596	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			183.00000	224	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			829.00000	719	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,011.00000	1,147	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			327.00000	282	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,108.00000	3,309	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,924.00000	1,704	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			156.00000	181	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			882.00000	765	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			914.00000	1,043	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			2,137.00000	1,912	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			118.00000	140	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			981.00000	851	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			763.00000	878	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			337.00000	291	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,019.00000	3,219	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			2,180.00000	1,955	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			112.00000	132	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,047.00000	909	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			679.00000	787	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			2,224.00000	1,998	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			106.00000	125	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,025.00000	889	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			706.00000	816	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			348.00000	300	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			2,930.00000	3,128	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			2,268.00000	2,041	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			99.00000	118	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			0.00000	5,775	37.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	2	37.26	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	5.15	Call		0.00000	4,284	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		0.00000	12	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		0.00000	2,814	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		0.00000	42	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		0.00000	263	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		0.00000	3,491	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	105	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		0.00000	6,332	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.51750	9.76290		24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		1,024.00000	904	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,011.00000	1,137	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		1,081.00000	955	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		918.00000	1,038	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		510.00000	448	28.65	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		2,647.00000	2,831	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		1,276.00000	1,132	23.41	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		663.00000	764	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		1,062.00000	938	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		949.00000	1,071	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		1,043.00000	921	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		980.00000	1,104	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		937.00000	827	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,174.00000	1,309	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		889.00000	784	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,276.00000	1,417	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		816.00000	720	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,453.00000	1,602	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		874.00000	771	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,311.00000	1,453	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		921.00000	812	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,208.00000	1,345	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		474.00000	417	29.08	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		2,861.00000	3,050	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,163.00000	1,029	23.91	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		800.00000	912	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,981.00000	1,771	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		218.00000	253	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		1,006.00000	888	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,043.00000	1,171	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		971.00000	857	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,108.00000	1,239	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		905.00000	798	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,242.00000	1,381	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		844.00000	745	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,382.00000	1,527	25.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.40	Call			442.00000	389	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,079.00000	3,272	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,942.00000	1,737	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			229.00000	269	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			988.00000	872	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,075.00000	1,205	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			954.00000	842	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,141.00000	1,274	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			859.00000	758	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,346.00000	1,490	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			830.00000	732	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,417.00000	1,565	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			436.00000	384	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,123.00000	3,317	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,828.00000	1,638	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			265.00000	321	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			971.00000	857	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,108.00000	1,239	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			844.00000	745	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,382.00000	1,527	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			789.00000	696	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,526.00000	1,679	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			419.00000	368	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,256.00000	3,450	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,724.00000	1,545	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			311.00000	378	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			921.00000	812	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,208.00000	1,345	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			830.00000	732	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,417.00000	1,565	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			803.00000	708	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,490.00000	1,640	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			776.00000	685	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,563.00000	1,717	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			751.00000	663	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			1,638.00000	1,795	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			403.00000	351	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,390.00000	3,584	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,865.00000	1,671	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			252.00000	303	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			988.00000	872	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,075.00000	1,205	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			425.00000	373	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,212.00000	3,406	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			2,181.00000	1,964	21.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.75	Put			168.00000	196	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,142.00000	1,010	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			829.00000	943	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			1,101.00000	973	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			888.00000	1,006	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			954.00000	842	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,141.00000	1,274	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			2,222.00000	2,003	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			159.00000	186	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			1,163.00000	1,029	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			800.00000	912	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			1,121.00000	992	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			858.00000	974	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			1,006.00000	888	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,043.00000	1,171	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			468.00000	411	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			2,905.00000	3,094	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			2,263.00000	2,044	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			151.00000	176	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			1,184.00000	1,049	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			772.00000	882	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,142.00000	1,010	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			829.00000	943	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			461.00000	406	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			2,948.00000	3,138	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			2,305.00000	2,084	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			142.00000	167	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			1,206.00000	1,069	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			744.00000	852	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			0.00000	5,772	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	4	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			0.00000	4,285	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			0.00000	18	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			0.00000	2,824	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			0.00000	56	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			0.00000	1,607	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			0.00000	339	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			0.00000	547	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			0.00000	2,279	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			0.00000	232	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			0.00000	4,965	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			0.00000	155	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			0.00000	6,388	33.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.47230		13.90190		20.48	2,236,401.80	166	16,629.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.90	Call			434.00000	296	22.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			432.00000	724	22.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			605.00000	389	21.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			303.00000	516	21.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			736.00000	472	20.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			234.00000	400	20.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			574.00000	371	21.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			322.00000	549	21.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			544.00000	355	21.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			343.00000	583	21.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			460.00000	310	22.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			408.00000	688	22.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			379.00000	260	22.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			527.00000	837	22.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			415.00000	283	22.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			463.00000	761	22.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			434.00000	296	22.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			432.00000	724	22.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			396.00000	271	22.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			494.00000	799	22.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			346.00000	238	23.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			594.00000	916	23.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			331.00000	228	23.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			629.00000	955	23.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			317.00000	218	23.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			665.00000	996	23.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			303.00000	209	23.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			701.00000	1,037	23.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			362.00000	248	23.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			560.00000	876	23.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			224.00000	157	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			972.00000	1,335	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			183.00000	129	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,181.00000	1,557	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			125.00000	80	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,623.00000	2,008	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			156.00000	107	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,354.00000	1,735	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			169.00000	118	26.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,267.00000	1,646	26.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			162.00000	113	26.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,310.00000	1,690	26.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			183.00000	129	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,181.00000	1,557	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			278.00000	192	24.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.40	Put			776.00000	1,120	24.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			244.00000	170	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			892.00000	1,248	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			215.00000	151	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,013.00000	1,378	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			198.00000	139	25.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,096.00000	1,467	25.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			190.00000	134	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,138.00000	1,512	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			176.00000	124	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,224.00000	1,602	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			224.00000	157	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			972.00000	1,335	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			206.00000	145	25.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,054.00000	1,423	25.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			234.00000	163	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			932.00000	1,291	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			234.00000	163	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			932.00000	1,291	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			255.00000	177	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			853.00000	1,205	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			290.00000	201	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			738.00000	1,078	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			266.00000	184	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			814.00000	1,162	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			130.00000	84	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,578.00000	1,962	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			150.00000	102	26.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,398.00000	1,780	26.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			130.00000	84	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,578.00000	1,962	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			162.00000	113	26.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,310.00000	1,690	26.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			119.00000	76	27.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,667.00000	2,054	27.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			139.00000	93	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,488.00000	1,870	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			346.00000	238	23.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			594.00000	916	23.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			190.00000	134	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,138.00000	1,512	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			145.00000	97	26.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,443.00000	1,825	26.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			108.00000	69	27.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,756.00000	2,147	27.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.90	Call			78.00000	49	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,076.00000	2,477	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			61.00000	39	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,309.00000	2,717	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			81.00000	52	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,029.00000	2,429	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			98.00000	63	27.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,847.00000	2,240	27.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			94.00000	60	27.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,892.00000	2,288	27.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			103.00000	66	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,801.00000	2,194	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			89.00000	57	27.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,938.00000	2,335	27.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			103.00000	66	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,801.00000	2,194	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			51.00000	32	29.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,499.00000	2,910	29.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			71.00000	45	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,169.00000	2,573	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			64.00000	41	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,262.00000	2,668	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			44.00000	29	29.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,642.00000	3,056	29.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			58.00000	37	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,357.00000	2,765	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			49.00000	31	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,547.00000	2,958	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			40.00000	27	29.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,738.00000	3,155	29.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			37.00000	26	30.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,835.00000	3,253	30.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			35.00000	25	30.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,883.00000	3,303	30.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			46.00000	29	29.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,594.00000	3,007	29.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			56.00000	35	28.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,404.00000	2,813	28.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			34.00000	24	30.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,932.00000	3,352	30.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			27.00000	21	32.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,275.00000	3,698	32.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			28.00000	22	31.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,176.00000	3,599	31.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			23.00000	18	33.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.50	Put			3,621.00000	4,046	33.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			20.00000	16	34.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,918.00000	4,344	34.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			16.00000	12	36.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,514.00000	4,940	36.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			11.00000	9	37.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,110.00000	5,537	37.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			11.00000	8	38.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,259.00000	5,686	38.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			13.00000	10	37.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,911.00000	5,337	37.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			16.00000	12	36.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,464.00000	4,890	36.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			17.00000	13	35.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,365.00000	4,791	35.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			13.00000	10	37.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,861.00000	5,288	37.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			25.00000	20	32.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,374.00000	3,798	32.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			53.00000	34	28.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,451.00000	2,861	28.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			85.00000	54	28.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,983.00000	2,382	28.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			156.00000	107	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,354.00000	1,735	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			134.00000	88	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,533.00000	1,916	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			125.00000	80	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,623.00000	2,008	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			114.00000	73	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,712.00000	2,100	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			198.00000	139	25.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,096.00000	1,467	25.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			134.00000	88	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,533.00000	1,916	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			150.00000	102	26.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,398.00000	1,780	26.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			108.00000	69	27.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,756.00000	2,147	27.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			85.00000	54	28.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,983.00000	2,382	28.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			78.00000	49	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,076.00000	2,477	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			98.00000	63	27.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,847.00000	2,240	27.75	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 12/06/2009 Currency Future	16.20	Call			58.00000	37	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,357.00000	2,765	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			78.00000	49	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,076.00000	2,477	28.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			64.00000	41	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,262.00000	2,668	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			74.00000	47	28.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,122.00000	2,525	28.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			67.00000	43	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,215.00000	2,620	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			49.00000	31	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,547.00000	2,958	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			71.00000	45	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,169.00000	2,573	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			53.00000	34	28.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,451.00000	2,861	28.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			40.00000	27	29.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,738.00000	3,155	29.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			34.00000	24	30.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,932.00000	3,352	30.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			37.00000	26	30.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,835.00000	3,253	30.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			31.00000	23	31.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,029.00000	3,451	31.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			29.00000	22	31.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,127.00000	3,550	31.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			31.00000	23	31.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,029.00000	3,451	31.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			28.00000	21	31.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,226.00000	3,649	31.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			42.00000	28	29.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,690.00000	3,106	29.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			39.00000	26	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,787.00000	3,204	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			32.00000	24	30.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,980.00000	3,402	30.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			30.00000	23	31.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,078.00000	3,500	31.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			61.00000	39	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,309.00000	2,717	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			51.00000	32	29.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,499.00000	2,910	29.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			32.00000	24	30.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,980.00000	3,402	30.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			24.00000	19	32.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.35	Put			3,472.00000	3,897	32.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			23.00000	18	33.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,571.00000	3,996	33.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			22.00000	18	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,670.00000	4,095	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			21.00000	17	33.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,769.00000	4,195	33.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			15.00000	12	36.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,563.00000	4,989	36.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			14.00000	11	36.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,663.00000	5,089	36.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			14.00000	11	36.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,762.00000	5,188	36.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			12.00000	10	37.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,960.00000	5,387	37.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			12.00000	9	37.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,060.00000	5,487	37.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			11.00000	9	38.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,159.00000	5,586	38.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			19.00000	16	34.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,967.00000	4,394	34.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			19.00000	15	35.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,067.00000	4,493	35.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			18.00000	14	35.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,166.00000	4,592	35.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			17.00000	14	35.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,265.00000	4,691	35.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			19.00000	15	35.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,067.00000	4,493	35.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			17.00000	14	35.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,265.00000	4,691	35.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			15.00000	12	36.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,563.00000	4,989	36.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			14.00000	11	36.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,762.00000	5,188	36.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			15.00000	11	36.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,613.00000	5,039	36.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			14.00000	11	36.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,712.00000	5,138	36.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			13.00000	10	37.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,811.00000	5,238	37.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			12.00000	9	37.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,010.00000	5,437	37.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			11.00000	8	38.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,209.00000	5,636	38.17	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 12/06/2009 Currency Future	19.20	Call			10.00000	8	38.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,308.00000	5,736	38.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			12.00000	10	37.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,960.00000	5,387	37.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			11.00000	9	38.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,159.00000	5,586	38.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			10.00000	8	38.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,358.00000	5,786	38.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			10.00000	8	38.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,458.00000	5,885	38.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			9.00000	7	39.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,557.00000	5,985	39.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			9.00000	7	39.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,657.00000	6,084	39.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			12.00000	9	37.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,010.00000	5,437	37.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			10.00000	8	38.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,408.00000	5,835	38.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			9.00000	7	38.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,507.00000	5,935	38.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			24.00000	19	32.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,522.00000	3,946	32.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			22.00000	17	33.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,720.00000	4,145	33.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			21.00000	17	34.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,819.00000	4,244	34.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			19.00000	16	34.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,017.00000	4,443	34.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			18.00000	15	35.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,116.00000	4,543	35.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			18.00000	14	35.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,216.00000	4,642	35.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			17.00000	13	35.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,315.00000	4,741	35.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			28.00000	21	31.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,226.00000	3,649	31.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			26.00000	20	32.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,324.00000	3,748	32.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			25.00000	19	32.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,423.00000	3,847	32.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			24.00000	19	32.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,522.00000	3,946	32.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			19.00000	16	34.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,017.00000	4,443	34.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			39.00000	26	30.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.65	Put			2,787.00000	3,204	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			27.00000	21	32.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,275.00000	3,698	32.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			28.00000	22	31.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,176.00000	3,599	31.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			24.00000	19	32.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,472.00000	3,897	32.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			22.00000	18	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,670.00000	4,095	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			46.00000	29	29.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,594.00000	3,007	29.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			81.00000	52	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,029.00000	2,429	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			244.00000	170	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			892.00000	1,248	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			516.00000	339	21.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			364.00000	617	21.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			379.00000	260	22.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			527.00000	837	22.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			487.00000	324	21.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			386.00000	652	21.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			278.00000	192	24.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			776.00000	1,120	24.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			669.00000	426	20.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			267.00000	453	20.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			487.00000	324	21.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			386.00000	652	21.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			460.00000	310	22.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			408.00000	688	22.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			290.00000	201	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			738.00000	1,078	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			303.00000	209	23.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			701.00000	1,037	23.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			637.00000	407	20.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			285.00000	484	20.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			574.00000	371	21.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			322.00000	549	21.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			702.00000	446	20.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			250.00000	423	20.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			637.00000	407	20.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			285.00000	484	20.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			806.00000	528	20.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			204.00000	356	20.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			736.00000	472	20.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			234.00000	400	20.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.25	Call		843.00000	558	20.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		191.00000	335	20.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		771.00000	500	20.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		219.00000	378	20.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		880.00000	588	20.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		178.00000	316	20.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call		0.00000	5,572	40.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put		0.00000	0	40.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call		0.00000	4,076	37.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put		0.00000	4	37.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call		0.00000	2,589	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put		0.00000	16	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		0.00000	1,175	22.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		0.00000	103	22.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		0.00000	12	36.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		0.00000	4,940	36.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call		0.00000	5	39.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put		0.00000	6,432	39.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.67480	14.11180		21.38	0.00	0	3,466.00
£ / R On 14/09/2009 Currency Future	14.10	Call		780.00000	608	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		768.00000	1,034	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		916.00000	706	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		604.00000	831	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		1,018.00000	783	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		506.00000	708	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		868.00000	671	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		656.00000	897	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		892.00000	688	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		630.00000	864	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		868.00000	671	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		656.00000	897	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		801.00000	623	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		739.00000	999	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		725.00000	566	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		863.00000	1,141	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		742.00000	579	22.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		831.00000	1,105	22.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		780.00000	608	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		768.00000	1,034	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		691.00000	539	23.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		929.00000	1,214	23.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		658.00000	514	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		997.00000	1,290	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		643.00000	502	23.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,031.00000	1,328	23.60	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 14/09/2009 Currency Future	14.30	Call			707.00000	552	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			896.00000	1,177	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			546.00000	428	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,285.00000	1,603	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			489.00000	384	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,477.00000	1,809	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			395.00000	307	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,883.00000	2,232	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			439.00000	343	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,677.00000	2,018	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			458.00000	359	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,596.00000	1,934	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			478.00000	376	25.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,516.00000	1,851	25.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			546.00000	428	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,285.00000	1,603	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			613.00000	480	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,102.00000	1,405	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			572.00000	448	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,210.00000	1,523	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			489.00000	384	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,477.00000	1,809	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			511.00000	401	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,399.00000	1,726	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			534.00000	419	24.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,322.00000	1,644	24.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			500.00000	392	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,438.00000	1,768	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			522.00000	410	24.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,361.00000	1,685	24.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			559.00000	438	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,247.00000	1,563	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			534.00000	419	24.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,322.00000	1,644	24.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			448.00000	351	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,636.00000	1,976	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			468.00000	367	25.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,556.00000	1,893	25.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			585.00000	458	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,174.00000	1,483	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			439.00000	343	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,677.00000	2,018	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			395.00000	307	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,883.00000	2,232	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			421.00000	328	25.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.45	Put		1,759.00000	2,103	25.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		387.00000	300	26.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		1,925.00000	2,275	26.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		378.00000	294	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		1,966.00000	2,319	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		412.00000	321	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		1,800.00000	2,146	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		674.00000	527	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		962.00000	1,252	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		362.00000	281	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,050.00000	2,407	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		599.00000	469	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,137.00000	1,444	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		559.00000	438	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,247.00000	1,563	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		429.00000	335	25.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,718.00000	2,061	25.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		707.00000	552	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		896.00000	1,177	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		823.00000	639	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		711.00000	964	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		845.00000	655	22.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		683.00000	930	22.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		761.00000	594	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		799.00000	1,069	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		628.00000	491	23.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,066.00000	1,366	23.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		448.00000	351	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,636.00000	1,976	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		347.00000	270	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,135.00000	2,495	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		429.00000	335	25.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,718.00000	2,061	25.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		362.00000	281	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,050.00000	2,407	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		347.00000	270	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,135.00000	2,495	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		332.00000	259	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,220.00000	2,584	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		318.00000	248	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,307.00000	2,673	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		500.00000	392	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,438.00000	1,768	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		403.00000	314	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,842.00000	2,189	26.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.75	Call			370.00000	287	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,008.00000	2,363	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			403.00000	314	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,842.00000	2,189	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			354.00000	275	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,092.00000	2,451	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			339.00000	264	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,177.00000	2,539	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			325.00000	253	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,263.00000	2,628	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			674.00000	527	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			962.00000	1,252	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			293.00000	229	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,481.00000	2,854	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			761.00000	594	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			799.00000	1,069	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			599.00000	469	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,137.00000	1,444	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			478.00000	376	25.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,516.00000	1,851	25.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			613.00000	480	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,102.00000	1,405	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			940.00000	724	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			578.00000	799	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			892.00000	688	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			630.00000	864	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			801.00000	623	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			739.00000	999	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			628.00000	491	23.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,066.00000	1,366	23.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			916.00000	706	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			604.00000	831	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			965.00000	742	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			554.00000	768	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			991.00000	761	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			529.00000	737	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			691.00000	539	23.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			929.00000	1,214	23.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			1,072.00000	828	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			460.00000	653	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			1,018.00000	783	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			506.00000	708	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			1,100.00000	852	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			438.00000	627	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			1,044.00000	805	21.24	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 14/09/2009 Currency Future	13.55	Put		483.00000	681	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		1,129.00000	875	21.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		417.00000	601	21.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		0.00000	5,582	34.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	7	34.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		0.00000	4,097	28.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		0.00000	23	28.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	2,641	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		0.00000	66	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	1,340	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		0.00000	265	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		0.00000	165	29.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		0.00000	3,590	29.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		0.00000	85	31.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		0.00000	5,010	31.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		0.00000	36	31.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		0.00000	6,461	31.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.85250	14.30210		21.76	0.00	0	55.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,031.00000	827	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,029.00000	1,274	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,154.00000	925	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		852.00000	1,072	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		1,245.00000	999	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		743.00000	946	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,132.00000	907	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		880.00000	1,105	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,132.00000	907	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		880.00000	1,105	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,111.00000	890	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		909.00000	1,138	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		1,050.00000	842	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		998.00000	1,239	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		977.00000	782	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,125.00000	1,380	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		1,012.00000	811	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,060.00000	1,309	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		994.00000	797	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,092.00000	1,344	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		960.00000	768	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,158.00000	1,416	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		835.00000	667	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,432.00000	1,714	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		849.00000	679	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,397.00000	1,676	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		926.00000	741	23.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Put			1,224.00000	1,489	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			894.00000	715	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,292.00000	1,563	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			864.00000	690	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,362.00000	1,638	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			807.00000	644	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,505.00000	1,792	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			780.00000	623	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,578.00000	1,870	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			754.00000	602	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,652.00000	1,950	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			663.00000	527	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			1,960.00000	2,274	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			1,111.00000	890	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			909.00000	1,138	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			1,070.00000	858	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			968.00000	1,205	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			1,199.00000	960	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			796.00000	1,008	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			926.00000	741	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,224.00000	1,489	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			1,091.00000	874	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			938.00000	1,171	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			943.00000	755	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,191.00000	1,452	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			910.00000	728	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,258.00000	1,526	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			879.00000	703	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,327.00000	1,600	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			767.00000	612	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,615.00000	1,910	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			1,222.00000	979	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			769.00000	976	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			1,176.00000	942	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			824.00000	1,040	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			1,091.00000	874	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			938.00000	1,171	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			943.00000	755	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,191.00000	1,452	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			820.00000	655	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,468.00000	1,753	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			910.00000	728	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,258.00000	1,526	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			793.00000	633	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,541.00000	1,831	24.19	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	13.90	Call		1,199.00000	960	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		796.00000	1,008	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		994.00000	797	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,092.00000	1,344	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		835.00000	667	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,432.00000	1,714	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		1,293.00000	1,040	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		691.00000	888	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		1,318.00000	1,062	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		666.00000	859	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		1,269.00000	1,019	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		717.00000	917	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		1,222.00000	979	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		769.00000	976	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		1,012.00000	811	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,060.00000	1,309	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		1,343.00000	1,083	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		641.00000	831	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		0.00000	5,570	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	18	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		0.00000	4,095	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		0.00000	43	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	2,662	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		0.00000	110	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	1,496	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		0.00000	443	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		0.00000	493	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		0.00000	2,440	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		0.00000	311	28.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		0.00000	3,759	28.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		0.00000	202	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		0.00000	5,150	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		0.00000	127	31.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		0.00000	6,575	31.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.16930	14.62180		22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		0.00000	1,214	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		0.00000	1,644	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,519.00000	1,296	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,247.00000	1,477	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,617.00000	1,385	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,095.00000	1,316	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,940.00000	1,671	21.12	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		718.00000	902	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		744.00000	622	26.98	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,622.00000	3,953	26.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.95	Call			1,680.00000	1,441	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,008.00000	1,222	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,624.00000	2,265	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			353.00000	446	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			2,268.00000	1,947	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			496.00000	628	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,966.00000	1,694	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			694.00000	875	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,724.00000	1,480	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			952.00000	1,160	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			1,186.00000	1,005	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			1,914.00000	2,185	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			943.00000	796	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,671.00000	2,977	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			766.00000	643	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,494.00000	3,824	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			624.00000	519	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,352.00000	4,699	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,662.00000	2,301	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			340.00000	431	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			2,302.00000	1,975	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			480.00000	606	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,992.00000	1,718	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			670.00000	848	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,746.00000	1,499	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			924.00000	1,130	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,538.00000	1,314	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,216.00000	1,444	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			1,200.00000	1,017	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			1,879.00000	2,148	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			953.00000	805	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,631.00000	2,936	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			773.00000	651	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,451.00000	3,781	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			630.00000	524	27.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,308.00000	4,655	27.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			0.00000	5,615	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			0.00000	45	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			0.00000	4,161	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			0.00000	92	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			0.00000	2,828	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			0.00000	259	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			0.00000	1,816	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			0.00000	746	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			0.00000	842	25.14	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	16.10	Put			0.00000	2,773	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			0.00000	609	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			0.00000	4,039	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			0.00000	444	28.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			0.00000	5,374	28.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			0.00000	316	29.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			0.00000	6,747	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.92520		12.23030		20.27	10,267,597.20	861	20,354.00
€ / R On 12/06/2009 Currency Future	12.25	Call			378.00000	275	21.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			397.00000	600	21.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			456.00000	320	21.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			325.00000	495	21.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			456.00000	320	21.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			325.00000	495	21.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			359.00000	261	22.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			428.00000	636	22.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			403.00000	289	21.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			372.00000	564	21.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			341.00000	249	22.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			460.00000	673	22.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			324.00000	237	22.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			494.00000	711	22.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			308.00000	225	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			527.00000	750	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			265.00000	195	23.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			634.00000	870	23.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			217.00000	162	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			787.00000	1,036	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			180.00000	135	25.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			949.00000	1,210	25.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			188.00000	141	25.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			908.00000	1,166	25.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			137.00000	105	26.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,207.00000	1,480	26.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			131.00000	101	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,251.00000	1,525	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			143.00000	109	26.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,163.00000	1,434	26.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			150.00000	114	26.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,119.00000	1,389	26.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			157.00000	119	26.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,076.00000	1,343	26.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			157.00000	119	26.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,076.00000	1,343	26.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.05	Call			172.00000	129	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			991.00000	1,254	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			115.00000	87	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,385.00000	1,661	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			102.00000	73	27.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,522.00000	1,798	27.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			98.00000	69	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,568.00000	1,844	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			126.00000	97	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,295.00000	1,572	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			131.00000	101	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,251.00000	1,525	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			172.00000	129	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			991.00000	1,254	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			207.00000	154	24.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			827.00000	1,079	24.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			164.00000	124	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,034.00000	1,299	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			197.00000	148	24.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			867.00000	1,122	24.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			120.00000	92	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,340.00000	1,616	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			102.00000	73	27.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,522.00000	1,798	27.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			98.00000	69	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,568.00000	1,844	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			89.00000	62	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,659.00000	1,937	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			80.00000	55	28.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,750.00000	2,030	28.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			106.00000	77	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,476.00000	1,752	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			137.00000	105	26.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,207.00000	1,480	26.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			111.00000	82	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,431.00000	1,707	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			76.00000	52	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,795.00000	2,077	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			72.00000	49	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,841.00000	2,124	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			64.00000	44	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,934.00000	2,219	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			35.00000	24	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,455.00000	2,749	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			33.00000	23	29.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.70	Put			2,503.00000	2,798	29.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			49.00000	33	28.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,169.00000	2,458	28.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			61.00000	42	28.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,981.00000	2,267	28.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			85.00000	58	28.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,704.00000	1,983	28.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			106.00000	77	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,476.00000	1,752	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			111.00000	82	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,431.00000	1,707	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			89.00000	62	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,659.00000	1,937	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			126.00000	97	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,295.00000	1,572	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			64.00000	44	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,934.00000	2,219	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			41.00000	28	29.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,311.00000	2,603	29.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			27.00000	18	29.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,697.00000	2,993	29.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			20.00000	13	30.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,989.00000	3,288	30.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			52.00000	35	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,121.00000	2,410	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			58.00000	40	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,027.00000	2,314	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			197.00000	148	24.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			867.00000	1,122	24.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			228.00000	169	24.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			748.00000	994	24.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			359.00000	261	22.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			428.00000	636	22.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			341.00000	249	22.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			460.00000	673	22.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			278.00000	204	23.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			598.00000	829	23.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			293.00000	215	23.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			562.00000	789	23.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			252.00000	186	23.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			671.00000	911	23.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			484.00000	337	20.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			303.00000	462	20.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			429.00000	304	21.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			348.00000	529	21.44	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	11.70	Call			708.00000	504	20.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			178.00000	279	20.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			639.00000	447	20.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			209.00000	322	20.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			574.00000	393	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			244.00000	368	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			513.00000	355	20.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			283.00000	430	20.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			673.00000	475	20.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			193.00000	300	20.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			606.00000	420	20.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			226.00000	344	20.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			543.00000	374	20.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			263.00000	398	20.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			278.00000	204	23.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			598.00000	829	23.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			240.00000	177	24.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			709.00000	952	24.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			484.00000	337	20.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			303.00000	462	20.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			429.00000	304	21.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			348.00000	529	21.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			744.00000	535	20.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			163.00000	260	20.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			606.00000	420	20.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			226.00000	344	20.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			252.00000	186	23.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			671.00000	911	23.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			207.00000	154	24.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			827.00000	1,079	24.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			265.00000	195	23.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			634.00000	870	23.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			324.00000	237	22.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			494.00000	711	22.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			217.00000	162	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			787.00000	1,036	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			94.00000	65	27.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,614.00000	1,890	27.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			80.00000	55	28.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,750.00000	2,030	28.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			55.00000	37	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,074.00000	2,362	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			44.00000	30	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,264.00000	2,555	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			39.00000	27	29.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.55	Put			2,359.00000	2,652	29.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			32.00000	22	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,551.00000	2,846	29.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			28.00000	19	29.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,648.00000	2,944	29.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			26.00000	17	30.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,745.00000	3,042	30.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			23.00000	16	30.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,843.00000	3,140	30.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			46.00000	32	29.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,216.00000	2,506	29.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			37.00000	25	29.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,407.00000	2,700	29.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			52.00000	35	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,121.00000	2,410	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			46.00000	32	29.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,216.00000	2,506	29.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			37.00000	25	29.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,407.00000	2,700	29.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			30.00000	20	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,600.00000	2,895	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			24.00000	16	30.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,794.00000	3,091	30.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			22.00000	15	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,891.00000	3,190	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			18.00000	12	30.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,087.00000	3,387	30.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			16.00000	11	30.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,186.00000	3,486	30.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			14.00000	10	31.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,284.00000	3,585	31.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			13.00000	9	31.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,383.00000	3,684	31.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			30.00000	20	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,600.00000	2,895	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			27.00000	18	29.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,697.00000	2,993	29.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			18.00000	12	30.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,087.00000	3,387	30.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			68.00000	47	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,888.00000	2,172	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			164.00000	124	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,034.00000	1,299	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			68.00000	47	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,888.00000	2,172	28.44	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	14.15	Call		61.00000	42	28.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,981.00000	2,267	28.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		58.00000	40	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,027.00000	2,314	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call		0.00000	5,675	17.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put		0.00000	0	17.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call		0.00000	4,175	22.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put		0.00000	0	22.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call		0.00000	2,677	25.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put		0.00000	2	25.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call		0.00000	1,227	21.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put		0.00000	52	21.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call		0.00000	13	30.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put		0.00000	3,338	30.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call		0.00000	3	33.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put		0.00000	4,828	33.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call		0.00000	1	36.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put		0.00000	6,326	36.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			12.10030	12.41140		21.26	6,074,350.60	502	813.00
€ / R On 14/09/2009 Currency Future	12.40	Call		676.00000	559	22.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		665.00000	859	22.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		718.00000	590	21.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		607.00000	790	21.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		740.00000	607	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		579.00000	757	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		658.00000	544	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		696.00000	894	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		640.00000	530	22.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		729.00000	930	22.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		606.00000	503	22.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		795.00000	1,003	22.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		590.00000	490	23.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		829.00000	1,040	23.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		545.00000	454	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		934.00000	1,153	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		492.00000	411	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,080.00000	1,311	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		445.00000	374	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,234.00000	1,473	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		456.00000	383	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,195.00000	1,432	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		456.00000	383	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,195.00000	1,432	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		386.00000	326	25.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,475.00000	1,726	25.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Call			377.00000	319	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,516.00000	1,769	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			395.00000	334	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,434.00000	1,683	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			404.00000	341	25.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,393.00000	1,641	25.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			414.00000	349	25.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,353.00000	1,599	25.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			414.00000	349	25.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,353.00000	1,599	25.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			434.00000	365	25.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,273.00000	1,515	25.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			353.00000	296	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,641.00000	1,896	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			330.00000	274	26.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,769.00000	2,024	26.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			323.00000	267	26.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,812.00000	2,067	26.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			369.00000	313	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,557.00000	1,812	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			424.00000	357	25.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,313.00000	1,557	25.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			424.00000	357	25.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,313.00000	1,557	25.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			404.00000	341	25.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,393.00000	1,641	25.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			480.00000	401	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,118.00000	1,351	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			345.00000	289	26.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,684.00000	1,938	26.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			361.00000	304	26.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,599.00000	1,854	26.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			323.00000	267	26.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,812.00000	2,067	26.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			315.00000	260	26.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,854.00000	2,110	26.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			307.00000	253	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,896.00000	2,153	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			291.00000	241	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,980.00000	2,240	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			338.00000	281	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,726.00000	1,981	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			468.00000	392	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,156.00000	1,391	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			277.00000	229	27.43	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	14.20	Put		2,065.00000	2,328	27.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		200.00000	166	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		2,639.00000	2,916	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		338.00000	281	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,726.00000	1,981	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		291.00000	241	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,980.00000	2,240	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		263.00000	217	27.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,151.00000	2,417	27.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		250.00000	207	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,238.00000	2,507	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		238.00000	197	28.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,326.00000	2,597	28.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		226.00000	188	28.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		2,415.00000	2,687	28.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		369.00000	313	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,557.00000	1,812	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		263.00000	217	27.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,151.00000	2,417	27.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		250.00000	207	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,238.00000	2,507	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		575.00000	477	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		863.00000	1,077	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		545.00000	454	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		934.00000	1,153	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		518.00000	432	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,006.00000	1,231	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		377.00000	319	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,516.00000	1,769	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		299.00000	247	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,938.00000	2,197	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		284.00000	235	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,022.00000	2,284	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		270.00000	223	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,108.00000	2,373	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		468.00000	392	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,156.00000	1,391	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		518.00000	432	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,006.00000	1,231	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		531.00000	443	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		970.00000	1,192	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		504.00000	421	24.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,043.00000	1,271	24.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		330.00000	274	26.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,769.00000	2,024	26.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Call			480.00000	401	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,118.00000	1,351	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			361.00000	304	26.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,599.00000	1,854	26.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			560.00000	465	23.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			898.00000	1,115	23.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			606.00000	503	22.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			795.00000	1,003	22.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			697.00000	575	22.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			635.00000	824	22.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			623.00000	516	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			761.00000	966	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			786.00000	641	21.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			525.00000	691	21.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			697.00000	575	22.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			635.00000	824	22.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			531.00000	443	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			970.00000	1,192	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			810.00000	660	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			498.00000	659	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			763.00000	624	21.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			551.00000	724	21.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			834.00000	680	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			473.00000	630	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			786.00000	641	21.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			525.00000	691	21.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			590.00000	490	23.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			829.00000	1,040	23.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			912.00000	745	20.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			401.00000	545	20.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			860.00000	701	21.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			448.00000	601	21.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			810.00000	660	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			498.00000	659	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			0.00000	5,700	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			0.00000	4,201	20.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	20.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	2,728	22.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	27	22.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	1,343	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			0.00000	143	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	124	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			0.00000	3,424	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	51	30.49	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	16.90	Put			0.00000	4,850	30.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	17	30.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			0.00000	6,317	30.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.25730		12.57440		25.53	0.00	0	120.00
€ / R On 14/12/2009 Currency Future	12.55	Call			884.00000	762	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			860.00000	1,054	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			924.00000	794	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			799.00000	986	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			944.00000	810	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			770.00000	953	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			849.00000	732	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			924.00000	1,124	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			1,032.00000	882	21.49	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put			657.00000	824	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			831.00000	717	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			957.00000	1,160	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			415.00000	362	27.22	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put			2,441.00000	2,705	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			815.00000	703	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			990.00000	1,196	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			798.00000	690	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,024.00000	1,232	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			738.00000	639	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,163.00000	1,381	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			683.00000	593	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,308.00000	1,536	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			633.00000	552	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,459.00000	1,694	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			657.00000	572	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,383.00000	1,614	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			645.00000	562	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,421.00000	1,654	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			645.00000	562	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,421.00000	1,654	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			579.00000	506	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,655.00000	1,899	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			569.00000	498	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			1,694.00000	1,940	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			589.00000	515	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,615.00000	1,858	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			600.00000	524	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,575.00000	1,816	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			611.00000	533	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,536.00000	1,775	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			600.00000	524	25.00	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	Put		1,575.00000	1,816	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		622.00000	542	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,498.00000	1,735	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		540.00000	472	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,816.00000	2,064	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		670.00000	582	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,346.00000	1,575	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		381.00000	333	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,657.00000	2,926	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		559.00000	490	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,735.00000	1,982	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		522.00000	455	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,898.00000	2,147	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		505.00000	438	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,981.00000	2,231	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		487.00000	423	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,063.00000	2,316	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		470.00000	408	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,145.00000	2,401	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		657.00000	572	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,383.00000	1,614	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		633.00000	552	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,459.00000	1,694	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		549.00000	481	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,775.00000	2,023	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		531.00000	463	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,857.00000	2,106	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		514.00000	446	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		1,939.00000	2,189	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		723.00000	627	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,199.00000	1,419	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		696.00000	604	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,271.00000	1,497	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		579.00000	506	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,655.00000	1,899	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		696.00000	604	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,271.00000	1,497	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		540.00000	472	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,816.00000	2,064	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		709.00000	615	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,235.00000	1,458	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		549.00000	481	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,775.00000	2,023	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		531.00000	463	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,857.00000	2,106	25.82	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	14.10	Call		496.00000	430	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,022.00000	2,273	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		505.00000	438	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,981.00000	2,231	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		752.00000	651	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,128.00000	1,344	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		767.00000	663	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,093.00000	1,306	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		709.00000	615	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,235.00000	1,458	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		589.00000	515	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,615.00000	1,858	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		767.00000	663	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,093.00000	1,306	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		783.00000	676	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,058.00000	1,269	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		723.00000	627	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,199.00000	1,419	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		904.00000	777	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		829.00000	1,020	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		866.00000	747	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		892.00000	1,089	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		965.00000	827	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		741.00000	920	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		849.00000	732	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		924.00000	1,124	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		987.00000	844	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		713.00000	887	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		944.00000	810	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		770.00000	953	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		866.00000	747	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		892.00000	1,089	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		1,009.00000	862	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		685.00000	855	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		2,050.00000	1,771	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		126.00000	164	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		1,640.00000	1,414	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		216.00000	307	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		1,317.00000	1,129	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		393.00000	521	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		1,055.00000	901	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		630.00000	794	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		408.00000	356	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		2,484.00000	2,749	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		2,226.00000	1,941	18.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.45	Put			102.00000	134	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,795.00000	1,546	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			170.00000	239	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			1,439.00000	1,235	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			315.00000	428	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			1,153.00000	986	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			528.00000	679	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			394.00000	344	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			2,570.00000	2,837	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			0.00000	2,757	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			0.00000	49	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	1,479	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			0.00000	271	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	264	28.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			0.00000	3,557	28.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			0.00000	159	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			0.00000	4,952	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			0.00000	92	31.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			0.00000	6,384	31.92	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.79700		242.45300		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			292.28800		289.93200		0.00	0.00	0	700.00
ALBI On 06/08/2009 Index Future			298.18400		294.77300		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			290.61100		288.33000		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			124.34300		123.91200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			126.88300		126.44100		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			129.16400		128.71200		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			294.02800		291.78350		0.00	0.00	0	187.00
GOVI On 06/08/2009 jGovi			300.03600		297.73900		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			305.42900		303.08600		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		7.78200		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.34100		8.39000		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.92700		7.97500		32.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J201 On 22/12/2014 jSwap			8.41100		8.45800		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.41100		8.47400		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.50200		8.55500		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.44000		8.48900		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			8.31000		8.28800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.07500		7.06000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.03200		7.02000		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.48400		7.48200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.43600		7.44200		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.05000		8.09800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.07100		8.12400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.28000		8.33300		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.27000		8.32500		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.89000		9.88800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.41400		9.40800		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.91000		8.89900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			282.35300		279.56400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			288.12200		285.27000		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			293.30100		290.39300		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.36000		6.48000		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,524.00000	3,680	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			5.74200		5.89300		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,980.00000	4,139	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			5.00000	3	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,229.00000	4,388	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			3.00000	2	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			1,275.00000	1,275	1.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 05/11/2009 Bond Future	6.50	Put			54.00000	54	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.98700		8.08800		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			180.00000	229	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,069.00000	4,542	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,224.00000	5,743	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			168.00000	110	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			8.00000	11	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,483.00000	8,909	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.96200		8.06900		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,542.00000	7,990	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,261.00000	1,119	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.03800		8.15200		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,977.00000	3,211	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,478.00000	6,109	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.12900		8.25000		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,288.00000	4,558	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,843.00000	6,501	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.47500		8.64600		24.30	0.00	0	13,085.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,928.00000	6,161	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,444.00000	936	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			688.00000	1,015	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,475.00000	6,061	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			51.00000	87	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			15,478.00000	13,772	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1.00000	2	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			24,981.00000	23,241	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.47000		8.64600		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			8,669.00000	9,757	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,209.00000	4,519	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			2,505.00000	2,981	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,855.00000	13,551	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.51200		8.69400		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			10,570.00000	11,646	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,610.00000	6,871	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			4,277.00000	4,873	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,001.00000	15,782	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.55900		8.74600		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			9,089.00000	9,975	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			14,066.00000	13,112	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			766.00000	756	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R196 On 07/05/2009 Bond Future	11.00	Put			300.00000	289	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.03400		8.12500		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			4,992.00000	5,379	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			68.00000	43	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.99800		8.09400		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,900.00000	6,215	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,015.00000	911	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.05800		8.16100		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,341.00000	2,506	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,148.00000	4,882	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.13100		8.24000		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			2,989.00000	3,164	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,996.00000	5,736	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.36100		8.47100		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,579.00000	4,071	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			546.00000	391	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.34500		8.46100		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,479.00000	6,933	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,087.00000	1,873	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.40500		8.52600		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,650.00000	2,878	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,596.00000	8,145	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.47500		8.60200		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,180.00000	5,504	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,393.00000	7,024	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.41300		8.53300		18.16	1,004.21	10	498.00
R204 On 07/05/2009 Bond Future	8.75	Call			2,538.00000	3,005	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,178.00000	882	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			286.00000	377	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			5,408.00000	4,735	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,587.00000	4,149	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			691.00000	491	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.40400		8.52900		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			6,758.00000	7,282	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,405.00000	2,147	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.45800		8.58900		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,106.00000	3,379	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,037.00000	9,509	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.51900		8.65600		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			5,653.00000	6,036	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,414.00000	7,978	19.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 07/05/2009 Bond Future			7.99200	8.08300		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call		3,502.00000	3,811	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		108.00000	73	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.95000	8.04700		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		871.00000	958	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,749.00000	4,484	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		5,041.00000	5,309	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		805.00000	721	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.01300	8.11800		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		1,975.00000	2,116	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,130.00000	3,909	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.09200	8.20500		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		2,466.00000	2,615	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,795.00000	4,576	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.53500	8.65500		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,113.00000	3,640	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		928.00000	678	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.53200	8.65700		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		6,376.00000	6,892	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		2,712.00000	2,431	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.58400	8.71400		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		2,675.00000	2,931	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,669.00000	10,110	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.64400	8.77900		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		5,592.00000	5,973	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		8,899.00000	8,451	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.62900	8.75000		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		1,867.00000	2,260	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		1,867.00000	1,460	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.64000	8.76600		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		6,127.00000	6,641	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		3,059.00000	2,750	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.70600	8.83400		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		3,022.00000	3,300	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		10,324.00000	9,780	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.80400	8.92900		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		6,050.00000	6,423	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		8,788.00000	8,376	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.11400	8.34500		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		5,958.00000	7,711	31.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 07/05/2009 Bond Future	9.00	Put		585.00000	285	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.10200	8.33800		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call		4,406.00000	5,390	32.05	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put		7,438.00000	6,325	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		7,575.00000	8,929	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		4,121.00000	3,378	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.12600	8.36800		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		3,730.00000	4,480	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		14,445.00000	13,059	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		13,886.00000	15,523	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		3,299.00000	2,799	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		3,060.00000	3,712	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		16,492.00000	15,007	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.15300	8.40100		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		6,276.00000	7,224	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		14,668.00000	13,442	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		16,494.00000	18,136	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		4,543.00000	4,011	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			290.28300	288.06000		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			296.21500	293.93900		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			301.54000	299.21800		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.48700	6.66550		19.74	0.00	0	8,804.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		220.00000	143	20.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		204.00000	306	20.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		220.00000	143	20.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		204.00000	306	20.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		280.00000	176	20.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		164.00000	239	20.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		280.00000	176	20.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		164.00000	239	20.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		249.00000	159	20.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		183.00000	272	20.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		312.00000	196	19.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		146.00000	209	19.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		200.00000	129	21.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		234.00000	342	21.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		182.00000	116	21.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		266.00000	379	21.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		165.00000	105	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		299.00000	418	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		165.00000	105	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		299.00000	418	21.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.90	Call		136.00000	85	22.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		371.00000	498	22.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		150.00000	94	22.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		334.00000	457	22.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		200.00000	129	21.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		234.00000	342	21.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		124.00000	77	22.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		408.00000	540	22.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		124.00000	77	22.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		408.00000	540	22.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		136.00000	85	22.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		371.00000	498	22.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		150.00000	94	22.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		334.00000	457	22.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		103.00000	63	23.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		487.00000	626	23.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		113.00000	70	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		447.00000	583	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		94.00000	57	23.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		528.00000	670	23.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		85.00000	52	24.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		570.00000	715	24.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		103.00000	63	23.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		487.00000	626	23.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		85.00000	52	24.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		570.00000	715	24.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		30.00000	17	28.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,164.00000	1,330	28.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		26.00000	15	29.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,260.00000	1,428	29.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		40.00000	23	27.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		974.00000	1,136	27.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		55.00000	33	25.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		790.00000	946	25.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		71.00000	43	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		656.00000	806	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		78.00000	47	24.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		613.00000	760	24.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		346.00000	223	20.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		130.00000	186	20.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		381.00000	253	20.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		116.00000	166	20.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		381.00000	253	20.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		116.00000	166	20.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		456.00000	318	20.99	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		91.00000	131	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		78.00000	47	24.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		613.00000	760	24.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		65.00000	39	25.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		700.00000	852	25.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		55.00000	33	25.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		790.00000	946	25.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		47.00000	27	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		881.00000	1,040	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		60.00000	36	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		745.00000	899	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		51.00000	30	26.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		835.00000	993	26.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		536.00000	389	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		71.00000	102	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		707.00000	547	22.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		42.00000	60	22.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		620.00000	466	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		54.00000	79	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		536.00000	389	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		71.00000	102	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		456.00000	318	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		91.00000	131	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		663.00000	506	22.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		48.00000	69	22.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		577.00000	427	21.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		62.00000	90	21.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		496.00000	353	21.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		80.00000	116	21.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		418.00000	285	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		103.00000	148	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		577.00000	427	21.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		62.00000	90	21.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		43.00000	25	26.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		928.00000	1,088	26.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		37.00000	21	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,021.00000	1,184	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		65.00000	39	25.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		700.00000	852	25.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		34.00000	20	27.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,069.00000	1,233	27.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		34.00000	20	27.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,069.00000	1,233	27.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		30.00000	17	28.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,164.00000	1,330	28.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.90	Call		26.00000	15	29.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,260.00000	1,428	29.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		22.00000	13	29.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,357.00000	1,526	29.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		20.00000	11	30.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,454.00000	1,624	30.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		17.00000	9	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,552.00000	1,722	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		15.00000	8	31.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,649.00000	1,821	31.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		17.00000	9	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,552.00000	1,722	30.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		43.00000	25	26.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		928.00000	1,088	26.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		346.00000	223	20.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		130.00000	186	20.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		0.00000	5,837	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		0.00000	4,337	27.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	27.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		0.00000	2,837	28.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	28.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		0.00000	1,341	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	4	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	10	30.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		0.00000	1,673	30.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	1	37.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		0.00000	3,164	37.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	44.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		0.00000	4,663	44.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	50.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		0.00000	6,163	50.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.55040	6.73070		19.96	0.00	0	190.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		348.00000	268	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		368.00000	467	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		373.00000	283	20.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		343.00000	433	20.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		426.00000	317	20.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		295.00000	366	20.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		399.00000	299	20.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		318.00000	399	20.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		373.00000	283	20.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		343.00000	433	20.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		330.00000	253	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		400.00000	503	21.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.80	Call			330.00000	253	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			400.00000	503	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			297.00000	227	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			466.00000	577	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			268.00000	205	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			537.00000	654	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			297.00000	227	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			466.00000	577	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			313.00000	240	21.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			432.00000	540	21.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			399.00000	299	20.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			318.00000	399	20.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			282.00000	216	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			501.00000	615	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			254.00000	194	22.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			574.00000	694	22.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			282.00000	216	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			501.00000	615	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			254.00000	194	22.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			574.00000	694	22.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			230.00000	176	23.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			649.00000	775	23.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			242.00000	185	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			611.00000	734	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			242.00000	185	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			611.00000	734	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			484.00000	361	20.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			253.00000	311	20.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			219.00000	167	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			688.00000	817	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			199.00000	152	24.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			768.00000	902	24.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			514.00000	388	20.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			233.00000	288	20.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			454.00000	335	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			274.00000	335	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			230.00000	176	23.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			649.00000	775	23.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			209.00000	159	23.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			728.00000	859	23.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			578.00000	446	20.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			197.00000	246	20.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			514.00000	388	20.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			233.00000	288	20.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			199.00000	152	24.02	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	7.30	Put		768.00000	902	24.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		181.00000	139	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		850.00000	988	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		219.00000	167	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		688.00000	817	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		181.00000	139	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		850.00000	988	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		165.00000	127	25.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		935.00000	1,076	25.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		190.00000	145	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		809.00000	945	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		173.00000	132	24.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		892.00000	1,032	24.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		158.00000	121	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		977.00000	1,121	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		611.00000	477	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		180.00000	226	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		545.00000	417	20.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		214.00000	266	20.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		645.00000	508	20.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		165.00000	208	20.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		454.00000	335	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		274.00000	335	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		545.00000	417	20.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		214.00000	266	20.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		681.00000	541	20.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		150.00000	190	20.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		681.00000	541	20.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		150.00000	190	20.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		0.00000	5,800	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		0.00000	4,300	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		0.00000	2,802	33.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	1	33.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		0.00000	1,323	22.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	23	22.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		0.00000	68	28.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		0.00000	1,768	28.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	18	32.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		0.00000	3,218	32.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	4	33.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		0.00000	4,703	33.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	2	36.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		0.00000	6,201	36.68	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			6.60660	6.87890		20.21	0.00	0	25.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		466.00000	339	21.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		487.00000	633	21.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		530.00000	384	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		402.00000	527	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		580.00000	418	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		351.00000	461	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		555.00000	401	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		376.00000	494	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		580.00000	418	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		351.00000	461	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		507.00000	368	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		428.00000	562	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		507.00000	368	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		428.00000	562	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		485.00000	353	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		456.00000	597	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		466.00000	339	21.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		487.00000	633	21.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		661.00000	484	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		282.00000	378	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		606.00000	436	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		327.00000	430	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		431.00000	313	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		552.00000	706	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		400.00000	289	22.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		621.00000	783	22.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		371.00000	268	22.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		692.00000	861	22.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		345.00000	249	23.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		766.00000	942	23.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		720.00000	536	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		241.00000	330	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		782.00000	592	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		203.00000	285	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		720.00000	536	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		241.00000	330	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		750.00000	563	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		222.00000	307	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		690.00000	510	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		261.00000	353	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		633.00000	460	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		304.00000	403	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		448.00000	326	21.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		519.00000	669	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
ZAAD On 14/12/2009 Currency Future	7.05	Call		415.00000	301	22.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		586.00000	744	22.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		385.00000	278	22.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		656.00000	822	22.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		690.00000	510	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		261.00000	353	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		448.00000	326	21.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		519.00000	669	21.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		385.00000	278	22.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		656.00000	822	22.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		358.00000	258	23.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		729.00000	902	23.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		815.00000	621	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		186.00000	264	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		633.00000	460	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		304.00000	403	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		415.00000	301	22.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		586.00000	744	22.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		0.00000	5,757	28.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	28.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		0.00000	4,257	36.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	36.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		0.00000	2,760	28.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	4	28.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		0.00000	1,299	19.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		0.00000	42	19.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		0.00000	126	27.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		0.00000	1,869	27.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		0.00000	54	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		0.00000	3,297	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	20	33.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		0.00000	4,763	33.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	4	31.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		0.00000	6,247	31.72	0.00	0	0.00

Total for Derivatives:							125,066,652.41	13,279	656,348.00
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Grand Total:							125,066,652.41	13,279	656,348.00
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