



Daily MTM Report

Daily summary for 30/03/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR3 On 23/04/2009 Bond			15.80400	15.80400			0.00	0	0.00
R153 On 31/08/2010 Bond			6.88000	6.88000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.15000	8.18000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.64500	8.68000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.18000	8.21000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.55500	8.57500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.59000	8.62500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.13500	8.16500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.64500	8.67000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.70300	8.72300			0.00	0	0.00
R209 On 31/03/2036 Bond			8.40500	8.44500			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			9.89120		9.73260		26.33	157,289,862.40	15,902	160,435.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			447.00000	527	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			464.00000	386	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			257.00000	304	28.50	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			924.00000	813	28.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			533.00000	628	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			350.00000	286	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			510.00000	600	25.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			378.00000	309	25.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			489.00000	574	25.28	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			406.00000	333	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			409.00000	484	26.12	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			527.00000	443	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			510.00000	600	25.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			378.00000	309	25.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			428.00000	505	25.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			495.00000	414	25.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			330.00000	390	27.16	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			697.00000	599	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			316.00000	374	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			734.00000	633	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			187.00000	221	30.29	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,255.00000	1,129	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			330.00000	390	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			697.00000	599	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			303.00000	359	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			771.00000	667	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			303.00000	359	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			771.00000	667	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			237.00000	280	28.95	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,004.00000	889	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			268.00000	317	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			885.00000	775	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			228.00000	269	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,045.00000	928	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			51.00000	66	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,318.00000	2,175	32.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.80	Call			18.00000	24	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,085.00000	2,933	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			202.00000	239	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,170.00000	1,047	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			210.00000	248	29.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,128.00000	1,007	29.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			219.00000	258	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,086.00000	967	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			279.00000	330	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			846.00000	739	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			344.00000	407	26.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			662.00000	566	26.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			247.00000	292	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			964.00000	850	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			291.00000	344	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			808.00000	703	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			375.00000	444	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			593.00000	502	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			359.00000	425	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			627.00000	534	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			279.00000	330	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			846.00000	739	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			268.00000	317	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			885.00000	775	28.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			257.00000	304	28.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			924.00000	813	28.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			210.00000	248	29.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,128.00000	1,007	29.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			467.00000	550	25.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			435.00000	359	25.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			344.00000	407	26.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			662.00000	566	26.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			219.00000	258	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,086.00000	967	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			228.00000	269	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,045.00000	928	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			174.00000	204	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,341.00000	1,213	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			156.00000	183	31.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,473.00000	1,341	31.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			140.00000	170	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,557.00000	1,429	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			180.00000	212	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,298.00000	1,171	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			187.00000	221	30.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,255.00000	1,129	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			168.00000	197	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,385.00000	1,256	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			111.00000	139	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,729.00000	1,598	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			78.00000	99	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,996.00000	1,858	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			74.00000	94	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,041.00000	1,903	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			61.00000	79	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,179.00000	2,038	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			132.00000	164	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,599.00000	1,473	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			180.00000	212	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,298.00000	1,171	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			557.00000	656	24.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			325.00000	265	24.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			392.00000	463	26.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			559.00000	472	26.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			428.00000	505	25.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			495.00000	414	25.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			610.00000	717	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			278.00000	226	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			910.00000	1,044	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			128.00000	102	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			910.00000	1,044	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			128.00000	102	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,028.00000	1,167	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			96.00000	76	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,069.00000	1,210	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			87.00000	68	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,111.00000	1,253	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			78.00000	61	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,196.00000	1,340	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			63.00000	49	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,153.00000	1,296	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			70.00000	55	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,327.00000	1,476	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			45.00000	35	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,153.00000	1,296	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			70.00000	55	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			988.00000	1,125	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			106.00000	84	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,510.00000	1,662	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			27.00000	21	24.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,418.00000	1,568	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			35.00000	27	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,239.00000	1,385	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			56.00000	44	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			836.00000	965	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			153.00000	124	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			764.00000	889	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			182.00000	148	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,463.00000	1,615	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			31.00000	24	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,372.00000	1,522	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			40.00000	30	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,283.00000	1,430	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			50.00000	39	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			949.00000	1,084	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			116.00000	93	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			873.00000	1,004	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			140.00000	113	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			800.00000	926	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			167.00000	135	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,698.00000	1,853	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			16.00000	12	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,603.00000	1,757	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			21.00000	16	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,239.00000	1,385	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			56.00000	44	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,327.00000	1,476	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			45.00000	35	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,556.00000	1,709	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			24.00000	18	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,372.00000	1,522	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			40.00000	30	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			949.00000	1,084	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			116.00000	93	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,196.00000	1,340	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			63.00000	49	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,111.00000	1,253	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			78.00000	61	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,028.00000	1,167	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			96.00000	76	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			800.00000	926	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			167.00000	135	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			732.00000	852	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			199.00000	161	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			669.00000	781	24.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.30	Put			236.00000	190	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			732.00000	852	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			199.00000	161	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			467.00000	550	25.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			435.00000	359	25.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			669.00000	781	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			236.00000	190	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			610.00000	717	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			278.00000	226	24.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			392.00000	463	26.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			559.00000	472	26.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			533.00000	628	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			350.00000	286	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			316.00000	374	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			734.00000	633	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			195.00000	229	30.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,212.00000	1,088	30.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			140.00000	170	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,557.00000	1,429	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			125.00000	155	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,642.00000	1,514	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			162.00000	190	31.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,429.00000	1,298	31.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			147.00000	176	31.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,515.00000	1,385	31.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			174.00000	204	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,341.00000	1,213	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			147.00000	176	31.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,515.00000	1,385	31.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			118.00000	147	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,685.00000	1,556	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			105.00000	132	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,772.00000	1,640	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			94.00000	118	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,861.00000	1,727	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			83.00000	105	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,950.00000	1,814	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			99.00000	125	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,817.00000	1,683	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			88.00000	111	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,906.00000	1,770	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			69.00000	89	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,087.00000	1,947	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			54.00000	70	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,272.00000	2,129	32.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.05	Call		48.00000	62	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,365.00000	2,221	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call		42.00000	55	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,460.00000	2,314	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		37.00000	49	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		2,554.00000	2,407	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		65.00000	83	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		2,133.00000	1,992	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		58.00000	74	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		2,225.00000	2,083	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		45.00000	58	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,412.00000	2,267	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		88.00000	111	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,906.00000	1,770	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		48.00000	62	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,365.00000	2,221	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		118.00000	147	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,685.00000	1,556	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		105.00000	132	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,772.00000	1,640	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		156.00000	183	31.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,473.00000	1,341	31.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		111.00000	139	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,729.00000	1,598	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		375.00000	444	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		593.00000	502	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		489.00000	574	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		406.00000	333	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		409.00000	484	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		527.00000	443	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		639.00000	749	24.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		257.00000	207	24.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		583.00000	686	24.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		300.00000	245	24.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		583.00000	686	24.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		300.00000	245	24.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		700.00000	816	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		217.00000	175	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		639.00000	749	24.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		257.00000	207	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.03220	9.87200		26.56	3,611,592.00	360	2,493.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		507.00000	591	27.58	531,900,000.00	900	600.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,035.00000	959	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		701.00000	794	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		679.00000	611	26.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.70	Call			761.00000	858	25.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			589.00000	526	25.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			741.00000	835	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			619.00000	553	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			681.00000	773	26.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			709.00000	640	26.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			681.00000	773	26.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			709.00000	640	26.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			563.00000	640	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			941.00000	858	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			544.00000	623	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			972.00000	891	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			525.00000	607	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,003.00000	925	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			525.00000	607	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,003.00000	925	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			473.00000	558	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,101.00000	1,026	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			410.00000	488	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,238.00000	1,156	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			341.00000	411	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,419.00000	1,328	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			61.00000	82	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,189.00000	3,050	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			367.00000	440	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,345.00000	1,258	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			381.00000	456	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,309.00000	1,223	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			395.00000	472	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,273.00000	1,189	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			490.00000	576	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,068.00000	994	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			578.00000	657	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			906.00000	825	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			441.00000	522	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,169.00000	1,090	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			425.00000	505	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,203.00000	1,122	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			610.00000	693	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			838.00000	761	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			662.00000	752	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			740.00000	670	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			594.00000	675	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			872.00000	793	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			457.00000	540	27.73	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	10.55	Put		1,135.00000	1,057	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		441.00000	522	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,169.00000	1,090	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		367.00000	440	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,345.00000	1,258	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		457.00000	540	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,135.00000	1,057	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		544.00000	623	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		972.00000	891	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		578.00000	657	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		906.00000	825	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		644.00000	732	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		772.00000	700	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		260.00000	319	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		1,688.00000	1,587	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		721.00000	814	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		649.00000	582	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		803.00000	905	25.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		531.00000	473	25.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		761.00000	858	25.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		589.00000	526	25.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		721.00000	814	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		649.00000	582	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		507.00000	591	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,035.00000	959	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		825.00000	930	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		503.00000	448	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		782.00000	881	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		560.00000	499	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		627.00000	712	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		805.00000	730	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		849.00000	956	24.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		477.00000	424	24.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		610.00000	693	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		838.00000	761	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		354.00000	425	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,382.00000	1,293	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		328.00000	396	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,456.00000	1,364	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		594.00000	675	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		872.00000	793	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		316.00000	383	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,494.00000	1,400	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		293.00000	356	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,571.00000	1,474	27.73	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	10.80	Call		381.00000	456	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,309.00000	1,223	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		316.00000	383	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,494.00000	1,400	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		271.00000	331	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,649.00000	1,549	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		354.00000	425	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,382.00000	1,293	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		304.00000	369	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,532.00000	1,437	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		627.00000	712	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		805.00000	730	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		304.00000	369	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,532.00000	1,437	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		282.00000	344	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,610.00000	1,511	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		425.00000	505	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,203.00000	1,122	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		293.00000	356	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,571.00000	1,474	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		250.00000	308	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,728.00000	1,626	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		782.00000	881	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		560.00000	499	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		951.00000	1,076	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		379.00000	344	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		1,043.00000	1,175	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		321.00000	293	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		874.00000	982	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		452.00000	400	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		825.00000	930	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		503.00000	448	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		1,075.00000	1,209	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		303.00000	277	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		899.00000	1,013	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		427.00000	380	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		0.00000	1,108	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		0.00000	326	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.15970	9.99630		26.40	507,985.00	50	615.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		870.00000	960	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		873.00000	800	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		925.00000	1,021	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		779.00000	711	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		945.00000	1,042	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		749.00000	682	25.40	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	9.85	Call			926.00000	1,021	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			779.00000	711	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			851.00000	941	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			905.00000	831	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			361.00000	402	31.33	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,665.00000	2,543	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			906.00000	1,000	25.68	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			810.00000	740	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			750.00000	832	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,104.00000	1,022	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			720.00000	799	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,174.00000	1,089	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			705.00000	783	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,209.00000	1,123	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			677.00000	752	27.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,281.00000	1,192	27.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			625.00000	694	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,429.00000	1,335	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			568.00000	631	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,622.00000	1,521	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			579.00000	643	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,582.00000	1,483	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			601.00000	668	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,505.00000	1,408	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			766.00000	849	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,070.00000	990	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			735.00000	815	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,139.00000	1,056	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			664.00000	737	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,317.00000	1,227	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			638.00000	708	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,391.00000	1,298	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			625.00000	694	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,429.00000	1,335	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,231.00000	1,353	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			435.00000	393	24.06	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			799.00000	885	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,003.00000	926	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			833.00000	922	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			937.00000	862	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			691.00000	767	27.35	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,245.00000	1,157	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			650.00000	722	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,354.00000	1,263	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			833.00000	922	26.26	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 14/12/2009 Currency Future	10.10	Put			937.00000	862	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			287.00000	321	32.78	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,291.00000	3,161	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			547.00000	607	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,701.00000	1,598	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			557.00000	619	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,661.00000	1,559	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			518.00000	575	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,821.00000	1,715	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			537.00000	596	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,741.00000	1,637	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			361.00000	402	31.33	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,665.00000	2,543	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			463.00000	516	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,067.00000	1,956	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			481.00000	535	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,984.00000	1,875	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			400.00000	446	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,404.00000	2,287	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			349.00000	389	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,753.00000	2,629	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			307.00000	342	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,111.00000	2,982	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			269.00000	301	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,473.00000	3,341	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			415.00000	462	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,319.00000	2,203	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			317.00000	353	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,021.00000	2,893	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			278.00000	311	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,382.00000	3,251	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,699.00000	1,843	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			203.00000	184	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,289.00000	1,414	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			393.00000	354	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			986.00000	1,086	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			690.00000	626	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			387.00000	431	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,490.00000	2,371	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			257.00000	291	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,560.00000	3,432	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,776.00000	1,923	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			180.00000	163	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,350.00000	1,477	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			353.00000	318	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,029.00000	1,132	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			632.00000	573	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			799.00000	885	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,003.00000	926	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			499.00000	554	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,903.00000	1,795	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			327.00000	364	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,931.00000	2,805	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,478.00000	1,617	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			282.00000	257	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,121.00000	1,237	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			525.00000	477	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			430.00000	479	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,234.00000	2,120	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			222.00000	255	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,826.00000	3,696	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,413.00000	1,545	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			316.00000	285	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,074.00000	1,183	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			578.00000	523	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			338.00000	377	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,842.00000	2,717	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			278.00000	311	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,382.00000	3,251	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			212.00000	244	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,915.00000	3,784	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,550.00000	1,690	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			253.00000	231	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,175.00000	1,294	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			479.00000	434	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			446.00000	497	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,150.00000	2,037	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			297.00000	331	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,201.00000	3,072	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			233.00000	267	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,737.00000	3,608	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,623.00000	1,766	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			227.00000	206	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			374.00000	416	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,577.00000	2,457	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			307.00000	342	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,111.00000	2,982	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			245.00000	280	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,648.00000	3,520	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,514.00000	1,653	23.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.75	Put			267.00000	244	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,148.00000	1,265	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			502.00000	455	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			888.00000	980	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			842.00000	770	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			438.00000	488	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,192.00000	2,078	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			355.00000	396	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,709.00000	2,586	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			292.00000	326	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,246.00000	3,117	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			228.00000	261	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,781.00000	3,652	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,937.00000	2,087	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			140.00000	127	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,478.00000	1,617	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			282.00000	257	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			430.00000	479	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,234.00000	2,120	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,020.00000	2,171	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			123.00000	112	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,175.00000	1,294	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			479.00000	434	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,062.00000	2,214	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			115.00000	105	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,586.00000	1,728	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			240.00000	218	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,203.00000	1,323	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			456.00000	413	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			568.00000	631	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,622.00000	1,521	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			454.00000	506	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,108.00000	1,997	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			367.00000	409	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,621.00000	2,500	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			302.00000	337	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,156.00000	3,027	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,190.00000	2,345	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			94.00000	85	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,289.00000	1,414	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			393.00000	354	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			387.00000	431	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,490.00000	2,371	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,147.00000	2,301	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			101.00000	91	23.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,661.00000	1,805	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			215.00000	195	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,260.00000	1,383	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			413.00000	373	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			965.00000	1,064	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			719.00000	654	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			590.00000	655	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,544.00000	1,445	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			472.00000	525	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,025.00000	1,916	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			380.00000	424	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,534.00000	2,414	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			263.00000	296	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,516.00000	3,386	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,366.00000	2,523	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			70.00000	64	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,856.00000	2,004	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			159.00000	144	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			518.00000	575	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,821.00000	1,715	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,411.00000	2,569	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			65.00000	59	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,896.00000	2,045	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			150.00000	135	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,445.00000	1,581	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			299.00000	271	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,097.00000	1,210	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			551.00000	500	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			527.00000	585	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,781.00000	1,676	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			422.00000	471	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,276.00000	2,161	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,456.00000	2,614	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			60.00000	54	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,104.00000	2,257	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			108.00000	98	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,231.00000	1,353	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			435.00000	393	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,816.00000	1,963	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			169.00000	153	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,381.00000	1,510	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			335.00000	300	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,051.00000	1,157	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			605.00000	547	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			816.00000	904	26.40	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	10.15	Put		970.00000	894	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		508.00000	564	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		1,862.00000	1,755	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		408.00000	454	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,361.00000	2,245	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		332.00000	370	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,886.00000	2,761	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		207.00000	238	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,960.00000	3,828	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,413.00000	1,545	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		316.00000	285	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		415.00000	462	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,319.00000	2,203	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		192.00000	222	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		4,096.00000	3,962	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		202.00000	232	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		4,005.00000	3,873	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,445.00000	1,581	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		299.00000	271	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		422.00000	471	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,276.00000	2,161	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		344.00000	383	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,797.00000	2,673	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		217.00000	249	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,870.00000	3,740	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		183.00000	211	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		4,187.00000	4,052	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		1,978.00000	2,129	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		132.00000	119	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		1,856.00000	2,004	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		159.00000	144	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,937.00000	2,087	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		140.00000	127	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,366.00000	2,523	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		70.00000	64	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,062.00000	2,214	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		115.00000	105	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		1,737.00000	1,883	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		191.00000	173	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		454.00000	506	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,108.00000	1,997	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		302.00000	337	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,156.00000	3,027	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		178.00000	206	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		4,232.00000	4,097	33.40	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	7.85	Call		2,234.00000	2,389	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		87.00000	79	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		239.00000	274	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		3,692.00000	3,564	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		2,322.00000	2,478	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		75.00000	68	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		250.00000	287	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		3,604.00000	3,477	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		2,640.00000	2,799	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		43.00000	39	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		2,780.00000	2,940	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		33.00000	30	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,586.00000	1,728	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		240.00000	218	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		691.00000	767	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,245.00000	1,157	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		322.00000	359	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		2,976.00000	2,849	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		283.00000	316	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		3,336.00000	3,206	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		2,827.00000	2,987	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		30.00000	28	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		1,623.00000	1,766	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		227.00000	206	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.29040	10.12160		26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		1,038.00000	1,141	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,016.00000	951	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,096.00000	1,204	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		924.00000	864	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,096.00000	1,204	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		924.00000	864	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,019.00000	1,121	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,048.00000	981	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		514.00000	569	30.58	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,693.00000	2,578	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,137.00000	1,249	25.84	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		865.00000	809	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,019.00000	1,121	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,048.00000	981	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		901.00000	993	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,279.00000	1,202	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		886.00000	976	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,314.00000	1,236	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		917.00000	1,010	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,245.00000	1,169	26.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.60	Call		870.00000	960	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,349.00000	1,269	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		827.00000	913	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,455.00000	1,372	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		761.00000	840	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,639.00000	1,550	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		702.00000	776	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,830.00000	1,735	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		713.00000	788	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,792.00000	1,698	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		737.00000	814	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,715.00000	1,623	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		725.00000	801	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,753.00000	1,660	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		800.00000	883	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,528.00000	1,442	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		813.00000	897	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,492.00000	1,407	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		774.00000	854	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,602.00000	1,514	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		749.00000	827	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,677.00000	1,587	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		787.00000	868	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,565.00000	1,478	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		841.00000	928	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,420.00000	1,337	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		870.00000	960	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,349.00000	1,269	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		813.00000	897	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,492.00000	1,407	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		691.00000	764	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,869.00000	1,773	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		661.00000	731	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,980.00000	1,881	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		680.00000	752	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,908.00000	1,811	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		680.00000	752	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,908.00000	1,811	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		669.00000	740	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,948.00000	1,850	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		620.00000	686	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,148.00000	2,045	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		659.00000	729	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,988.00000	1,888	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		649.00000	718	29.00	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 15/03/2010 Currency Future	11.50	Put			2,027.00000	1,927	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			602.00000	666	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,230.00000	2,125	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			639.00000	707	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,068.00000	1,966	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			629.00000	696	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,108.00000	2,006	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,181.00000	1,296	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			809.00000	755	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,057.00000	1,162	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			985.00000	921	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			983.00000	1,082	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,112.00000	1,042	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			949.00000	1,045	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,178.00000	1,105	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			478.00000	532	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,906.00000	2,791	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,299.00000	1,420	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			678.00000	630	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			629.00000	696	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,108.00000	2,006	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			296.00000	343	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,875.00000	3,753	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,376.00000	1,500	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			605.00000	560	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			800.00000	883	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,528.00000	1,442	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			316.00000	364	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,744.00000	3,624	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,430.00000	1,556	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			558.00000	516	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			329.00000	379	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,658.00000	3,539	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,457.00000	1,585	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			536.00000	495	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			737.00000	814	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,715.00000	1,623	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			336.00000	387	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,615.00000	3,497	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,514.00000	1,644	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			492.00000	453	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			351.00000	403	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,529.00000	3,412	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			584.00000	646	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,313.00000	2,206	29.69	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 15/03/2010 Currency Future	13.95	Call			267.00000	310	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			4,095.00000	3,969	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,203.00000	1,320	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			782.00000	729	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			611.00000	675	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,189.00000	2,085	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			593.00000	656	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,271.00000	2,165	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			272.00000	316	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			4,051.00000	3,926	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			584.00000	646	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,313.00000	2,206	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			568.00000	628	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,396.00000	2,287	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			552.00000	610	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,480.00000	2,370	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			245.00000	285	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,273.00000	4,145	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,158.00000	1,272	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			837.00000	782	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			691.00000	764	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,869.00000	1,773	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			593.00000	656	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,271.00000	2,165	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			576.00000	637	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,354.00000	2,246	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			261.00000	304	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,139.00000	4,013	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,250.00000	1,369	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			729.00000	679	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			284.00000	329	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,963.00000	3,839	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,350.00000	1,473	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			629.00000	583	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,403.00000	1,528	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			581.00000	538	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			322.00000	372	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,701.00000	3,581	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,696.00000	1,832	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			374.00000	342	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			366.00000	419	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,444.00000	3,329	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,603.00000	1,736	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			431.00000	395	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			856.00000	944	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,384.00000	1,303	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			749.00000	827	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,677.00000	1,587	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			725.00000	801	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,753.00000	1,660	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			343.00000	395	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,572.00000	3,454	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			787.00000	868	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,565.00000	1,478	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			669.00000	740	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,948.00000	1,850	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			309.00000	357	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,788.00000	3,667	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,664.00000	1,800	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			393.00000	359	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			886.00000	976	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,314.00000	1,236	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			856.00000	944	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,384.00000	1,303	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			358.00000	411	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,486.00000	3,371	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,573.00000	1,705	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			451.00000	414	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			303.00000	350	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			3,831.00000	3,710	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			1,728.00000	1,866	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			357.00000	325	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			373.00000	428	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,402.00000	3,287	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,828.00000	1,968	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			306.00000	278	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			966.00000	1,063	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,145.00000	1,073	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			933.00000	1,027	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,211.00000	1,137	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			397.00000	454	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,276.00000	3,164	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			1,862.00000	2,003	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			290.00000	263	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			949.00000	1,045	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,178.00000	1,105	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			405.00000	463	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			3,234.00000	3,123	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,932.00000	2,075	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			260.00000	235	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 15/03/2010 Currency Future	12.85	Call		423.00000	482	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,151.00000	3,041	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,897.00000	2,039	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		275.00000	249	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		1,001.00000	1,101	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,080.00000	1,011	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		966.00000	1,064	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,145.00000	1,073	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		414.00000	472	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		3,192.00000	3,082	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		2,192.00000	2,349	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		171.00000	159	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		1,116.00000	1,227	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		895.00000	836	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		1,076.00000	1,183	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		954.00000	892	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		488.00000	539	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		2,866.00000	2,748	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		2,153.00000	2,308	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		182.00000	167	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		2,274.00000	2,432	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		152.00000	142	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,158.00000	1,272	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		837.00000	782	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		501.00000	553	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		2,779.00000	2,663	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		2,315.00000	2,474	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		144.00000	134	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		1,227.00000	1,344	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		755.00000	704	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,057.00000	1,162	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		985.00000	921	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		508.00000	561	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		2,736.00000	2,621	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			10.37930	10.20880		26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		1,169.00000	1,271	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,160.00000	1,092	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		1,226.00000	1,332	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,068.00000	1,003	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		1,246.00000	1,353	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,037.00000	974	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		672.00000	733	29.52	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		2,613.00000	2,503	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,516.00000	1,636	24.92	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		707.00000	657	24.92	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 14/06/2010 Currency Future	8.00	Call		2,407.00000	2,564	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		198.00000	185	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		1,374.00000	1,487	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		865.00000	808	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		1,330.00000	1,441	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		921.00000	862	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		1,287.00000	1,396	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		978.00000	917	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		1,207.00000	1,311	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,098.00000	1,032	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		1,133.00000	1,232	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,224.00000	1,153	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		632.00000	688	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		2,823.00000	2,709	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		2,367.00000	2,524	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		209.00000	194	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		1,351.00000	1,464	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		893.00000	835	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		1,308.00000	1,418	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		949.00000	889	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		1,266.00000	1,374	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,008.00000	945	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		1,188.00000	1,291	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,129.00000	1,062	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		1,151.00000	1,251	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,192.00000	1,122	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		1,116.00000	1,213	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,257.00000	1,184	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		624.00000	680	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		2,865.00000	2,751	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		0.00000	2,404	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		0.00000	225	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		0.00000	1,396	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		0.00000	917	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		0.00000	1,232	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		0.00000	1,153	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		0.00000	1,195	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		0.00000	1,215	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		0.00000	1,159	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		0.00000	1,280	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		0.00000	656	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		0.00000	2,877	30.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.03340	13.96760		22.28	1,768,208.40	126	11,173.00
£ / R On 12/06/2009 Currency Future	13.95	Call		580.00000	593	21.92	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	13.95	Put			562.00000	510	21.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			600.00000	614	21.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			533.00000	481	21.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			561.00000	573	22.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			593.00000	540	22.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			542.00000	554	22.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			624.00000	570	22.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			600.00000	614	21.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			533.00000	481	21.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			506.00000	516	22.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			689.00000	633	22.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			490.00000	498	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			722.00000	665	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			474.00000	481	22.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			756.00000	698	22.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			458.00000	465	23.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			791.00000	732	23.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			524.00000	534	22.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			656.00000	601	22.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			367.00000	369	24.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,049.00000	985	24.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			294.00000	302	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,226.00000	1,169	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			183.00000	187	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,615.00000	1,553	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			244.00000	251	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,376.00000	1,317	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			268.00000	275	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,300.00000	1,242	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			256.00000	263	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,338.00000	1,279	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			294.00000	302	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,226.00000	1,169	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			430.00000	435	23.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			862.00000	801	23.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			390.00000	394	24.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			973.00000	910	24.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			351.00000	357	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,083.00000	1,024	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			321.00000	331	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,154.00000	1,097	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			307.00000	316	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,190.00000	1,133	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			281.00000	288	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,263.00000	1,205	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.65	Call			367.00000	369	24.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,049.00000	985	24.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			336.00000	346	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,118.00000	1,062	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			378.00000	381	24.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,011.00000	948	24.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			378.00000	381	24.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,011.00000	948	24.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			403.00000	407	23.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			935.00000	873	23.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			444.00000	450	23.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			826.00000	766	23.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			416.00000	421	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			898.00000	837	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			192.00000	196	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,574.00000	1,513	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			233.00000	239	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,415.00000	1,355	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			192.00000	196	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,574.00000	1,513	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			256.00000	263	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,338.00000	1,279	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			174.00000	178	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,656.00000	1,594	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			211.00000	217	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,494.00000	1,433	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			506.00000	516	22.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			689.00000	633	22.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			307.00000	316	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,190.00000	1,133	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			222.00000	228	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,454.00000	1,394	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			157.00000	160	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,739.00000	1,677	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			109.00000	111	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,041.00000	1,977	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			83.00000	84	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,265.00000	2,201	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			115.00000	117	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,997.00000	1,933	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			142.00000	145	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,824.00000	1,761	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			135.00000	137	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,867.00000	1,804	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			149.00000	152	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.60	Put		1,782.00000	1,719	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		128.00000	130	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		1,910.00000	1,847	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		149.00000	152	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,782.00000	1,719	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		66.00000	67	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,449.00000	2,383	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		98.00000	99	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,130.00000	2,066	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		88.00000	89	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,220.00000	2,155	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		56.00000	56	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		2,588.00000	2,523	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		79.00000	79	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,311.00000	2,246	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		63.00000	63	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,495.00000	2,430	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		50.00000	50	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,682.00000	2,616	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		44.00000	44	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,776.00000	2,711	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		42.00000	41	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		2,824.00000	2,758	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		59.00000	59	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,542.00000	2,476	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		74.00000	75	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		2,357.00000	2,292	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		39.00000	39	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,872.00000	2,806	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		25.00000	25	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,208.00000	3,142	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		29.00000	29	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,111.00000	3,045	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		16.00000	16	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		3,549.00000	3,483	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		11.00000	11	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		3,843.00000	3,777	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		5.00000	5	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		4,437.00000	4,371	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		2.00000	2	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		5,034.00000	4,968	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		2.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		5,184.00000	5,118	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		3.00000	3	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		4,835.00000	4,769	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.35	Call			5.00000	5	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,388.00000	4,321	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			6.00000	6	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,288.00000	4,222	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			3.00000	3	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,785.00000	4,719	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			22.00000	22	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,305.00000	3,239	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			70.00000	71	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,403.00000	2,337	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			121.00000	123	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,954.00000	1,890	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			244.00000	251	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,376.00000	1,317	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			201.00000	206	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,534.00000	1,473	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			183.00000	187	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,615.00000	1,553	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			165.00000	169	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,698.00000	1,635	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			321.00000	331	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,154.00000	1,097	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			201.00000	206	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,534.00000	1,473	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			233.00000	239	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,415.00000	1,355	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			157.00000	160	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,739.00000	1,677	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			121.00000	123	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,954.00000	1,890	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			109.00000	111	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,041.00000	1,977	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			142.00000	145	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,824.00000	1,761	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			79.00000	79	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,311.00000	2,246	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			109.00000	111	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,041.00000	1,977	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			88.00000	89	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,220.00000	2,155	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			103.00000	105	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,086.00000	2,021	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			93.00000	94	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,175.00000	2,110	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			63.00000	63	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.40	Put			2,495.00000	2,430	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			98.00000	99	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,130.00000	2,066	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			70.00000	71	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,403.00000	2,337	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			50.00000	50	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,682.00000	2,616	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			39.00000	39	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,872.00000	2,806	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			44.00000	44	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,776.00000	2,711	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			35.00000	34	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,967.00000	2,901	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			31.00000	30	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,063.00000	2,997	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			35.00000	34	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,967.00000	2,901	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			27.00000	27	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,159.00000	3,093	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			53.00000	53	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,635.00000	2,569	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			47.00000	47	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,729.00000	2,663	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			37.00000	37	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,919.00000	2,853	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			33.00000	32	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,015.00000	2,949	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			83.00000	84	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,265.00000	2,201	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			66.00000	67	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,449.00000	2,383	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			37.00000	37	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,919.00000	2,853	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			20.00000	19	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,402.00000	3,336	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			17.00000	17	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,500.00000	3,434	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			15.00000	15	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,598.00000	3,531	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			13.00000	13	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,696.00000	3,630	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			4.00000	4	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,487.00000	4,421	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			4.00000	4	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,586.00000	4,520	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.65	Call			3.00000	3	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,686.00000	4,620	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			3.00000	2	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,885.00000	4,819	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			2.00000	2	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,985.00000	4,919	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			2.00000	2	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,084.00000	5,018	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			10.00000	10	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,893.00000	3,827	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			9.00000	9	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,991.00000	3,925	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			8.00000	8	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,090.00000	4,024	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			7.00000	7	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,189.00000	4,123	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			9.00000	9	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,991.00000	3,925	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			7.00000	7	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,189.00000	4,123	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			4.00000	4	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,487.00000	4,421	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			3.00000	3	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,686.00000	4,620	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			4.00000	4	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,537.00000	4,471	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			4.00000	3	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,636.00000	4,570	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			3.00000	3	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,736.00000	4,670	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			2.00000	2	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,935.00000	4,869	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			2.00000	2	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,134.00000	5,068	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			1.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,234.00000	5,168	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			3.00000	2	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,885.00000	4,819	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			2.00000	2	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,084.00000	5,018	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			1.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,284.00000	5,218	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			1.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,384.00000	5,318	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			1.00000	1	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.45	Put			5,483.00000	5,418	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			1.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,583.00000	5,517	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			2.00000	2	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,935.00000	4,869	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			1.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,334.00000	5,268	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			1.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,434.00000	5,368	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			19.00000	18	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,451.00000	3,385	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			14.00000	14	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,647.00000	3,581	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			13.00000	12	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,745.00000	3,679	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			10.00000	9	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,942.00000	3,876	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			8.00000	8	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,041.00000	3,975	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			7.00000	7	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,140.00000	4,074	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			6.00000	6	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,239.00000	4,173	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			27.00000	27	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,159.00000	3,093	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			24.00000	24	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,256.00000	3,190	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			21.00000	21	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,353.00000	3,287	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			19.00000	18	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,451.00000	3,385	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			10.00000	9	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,942.00000	3,876	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			47.00000	47	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,729.00000	2,663	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			25.00000	25	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,208.00000	3,142	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			29.00000	29	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,111.00000	3,045	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			20.00000	19	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,402.00000	3,336	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			15.00000	15	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,598.00000	3,531	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			59.00000	59	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,542.00000	2,476	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.85	Call		115.00000	117	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,997.00000	1,933	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		390.00000	394	24.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		973.00000	910	24.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		664.00000	683	21.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		447.00000	400	21.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		621.00000	636	21.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		504.00000	453	21.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		542.00000	554	22.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		624.00000	570	22.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		688.00000	708	21.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		420.00000	375	21.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		642.00000	659	21.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		475.00000	426	21.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		430.00000	435	23.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		862.00000	801	23.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call		794.00000	827	20.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put		327.00000	294	20.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		737.00000	765	20.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		370.00000	331	20.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		642.00000	659	21.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		475.00000	426	21.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		712.00000	734	20.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		394.00000	351	20.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		621.00000	636	21.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		504.00000	453	21.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		444.00000	450	23.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		826.00000	766	23.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		458.00000	465	23.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		791.00000	732	23.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		0.00000	796	20.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		0.00000	312	20.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		0.00000	734	20.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		0.00000	351	20.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.24230	14.17530		23.03	0.00	0	3,466.00
£ / R On 14/09/2009 Currency Future	14.20	Call		885.00000	903	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		910.00000	860	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		924.00000	942	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		849.00000	800	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		867.00000	883	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		941.00000	891	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		924.00000	942	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		849.00000	800	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		831.00000	846	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,006.00000	954	23.26	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 14/09/2009 Currency Future	14.45	Call			797.00000	811	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,072.00000	1,019	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			781.00000	794	23.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,106.00000	1,052	23.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			849.00000	864	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			973.00000	922	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			678.00000	688	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,353.00000	1,295	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			593.00000	609	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,518.00000	1,467	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			448.00000	460	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,873.00000	1,818	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			516.00000	530	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,691.00000	1,638	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			546.00000	561	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,621.00000	1,568	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			577.00000	593	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,552.00000	1,500	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			678.00000	688	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,353.00000	1,295	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			750.00000	761	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,174.00000	1,119	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			706.00000	716	24.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,280.00000	1,224	24.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			593.00000	609	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,518.00000	1,467	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			626.00000	643	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,451.00000	1,401	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			660.00000	674	24.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,385.00000	1,332	24.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			609.00000	626	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,484.00000	1,434	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			643.00000	661	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,418.00000	1,368	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			692.00000	702	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,317.00000	1,259	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			660.00000	674	24.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,385.00000	1,332	24.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			531.00000	545	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,656.00000	1,603	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			561.00000	576	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,586.00000	1,534	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			720.00000	731	24.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,245.00000	1,189	24.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			516.00000	530	24.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.35	Put			1,691.00000	1,638	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			448.00000	460	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,873.00000	1,818	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			488.00000	501	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,763.00000	1,709	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			435.00000	447	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,910.00000	1,855	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			423.00000	434	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,948.00000	1,892	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			474.00000	487	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,799.00000	1,745	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			814.00000	828	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,039.00000	986	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			399.00000	409	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,024.00000	1,967	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			735.00000	746	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,209.00000	1,154	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			692.00000	702	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,317.00000	1,259	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			502.00000	516	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,727.00000	1,673	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			849.00000	864	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			973.00000	922	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			964.00000	982	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			789.00000	739	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			985.00000	1,002	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			759.00000	710	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			944.00000	962	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			819.00000	770	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			904.00000	923	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			879.00000	830	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			765.00000	777	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,140.00000	1,085	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			531.00000	545	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,656.00000	1,603	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			376.00000	386	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,101.00000	2,044	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			502.00000	516	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,727.00000	1,673	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			399.00000	409	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,024.00000	1,967	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			376.00000	386	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,101.00000	2,044	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			354.00000	364	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,179.00000	2,121	24.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.10	Call			334.00000	342	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,258.00000	2,200	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			609.00000	626	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,484.00000	1,434	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			461.00000	473	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,836.00000	1,781	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			411.00000	422	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,985.00000	1,929	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			461.00000	473	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,836.00000	1,781	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			387.00000	398	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,062.00000	2,005	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			365.00000	375	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,140.00000	2,082	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			344.00000	353	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,218.00000	2,160	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			814.00000	828	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,039.00000	986	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			295.00000	303	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,420.00000	2,361	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			904.00000	923	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			879.00000	830	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			735.00000	746	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,209.00000	1,154	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			577.00000	593	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,552.00000	1,500	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			1,005.00000	1,023	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			729.00000	681	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			750.00000	761	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,174.00000	1,119	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			1,069.00000	1,100	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			643.00000	608	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			1,025.00000	1,045	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			700.00000	653	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			944.00000	962	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			819.00000	770	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			765.00000	777	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,140.00000	1,085	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			1,047.00000	1,072	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			671.00000	630	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			1,005.00000	1,023	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			729.00000	681	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			1,096.00000	1,129	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			621.00000	587	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.42790		14.36330		23.46	0.00	0	5.00

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	14.35	Call			1,150.00000	1,168	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,137.00000	1,090	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			1,169.00000	1,187	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,106.00000	1,059	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			1,131.00000	1,148	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,168.00000	1,121	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			1,113.00000	1,130	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,200.00000	1,152	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			1,095.00000	1,111	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,232.00000	1,183	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			964.00000	977	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,501.00000	1,449	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			980.00000	992	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,466.00000	1,414	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			1,060.00000	1,075	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,297.00000	1,247	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			1,027.00000	1,041	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,364.00000	1,313	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			995.00000	1,008	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,432.00000	1,380	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			935.00000	946	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,572.00000	1,518	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			902.00000	917	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,639.00000	1,589	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			866.00000	880	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,703.00000	1,652	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			734.00000	745	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			1,970.00000	1,917	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			1,249.00000	1,265	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			986.00000	937	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			1,208.00000	1,228	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,045.00000	1,000	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			1,334.00000	1,358	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			871.00000	830	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			1,288.00000	1,305	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			925.00000	877	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			1,249.00000	1,265	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			986.00000	937	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			1,060.00000	1,075	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,297.00000	1,247	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			1,269.00000	1,285	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			956.00000	907	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			1,229.00000	1,246	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,015.00000	969	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			1,189.00000	1,208	23.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.25	Put		1,075.00000	1,030	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		1,077.00000	1,093	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,264.00000	1,215	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		1,043.00000	1,058	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,330.00000	1,280	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		1,011.00000	1,024	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,398.00000	1,346	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		884.00000	899	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,671.00000	1,621	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		1,361.00000	1,385	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		847.00000	807	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		1,308.00000	1,331	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		895.00000	853	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,269.00000	1,285	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		956.00000	907	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,229.00000	1,246	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,015.00000	969	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		1,077.00000	1,093	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,264.00000	1,215	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		950.00000	961	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,536.00000	1,483	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		0.00000	1,058	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		0.00000	1,280	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		0.00000	932	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		0.00000	1,554	24.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.01720	12.95380		23.46	2,603,440.00	200	16,455.00
€ / R On 12/06/2009 Currency Future	12.95	Call		535.00000	577	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		531.00000	510	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		515.00000	557	23.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		561.00000	539	23.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		414.00000	448	24.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		761.00000	731	24.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		400.00000	433	24.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		796.00000	766	24.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		429.00000	464	24.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		726.00000	697	24.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		445.00000	481	24.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		691.00000	664	24.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		461.00000	499	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		658.00000	632	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		461.00000	499	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		658.00000	632	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		496.00000	537	23.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		593.00000	569	23.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.50	Call			347.00000	382	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			893.00000	864	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			300.00000	332	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			996.00000	964	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			285.00000	316	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,032.00000	999	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			382.00000	418	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			828.00000	801	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			400.00000	433	24.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			796.00000	766	24.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			496.00000	537	23.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			593.00000	569	23.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			576.00000	620	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			472.00000	453	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			479.00000	517	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			625.00000	600	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			555.00000	598	23.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			501.00000	481	23.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			597.00000	643	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			443.00000	425	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			364.00000	399	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			860.00000	832	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			300.00000	332	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			996.00000	964	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			285.00000	316	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,032.00000	999	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			258.00000	287	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,104.00000	1,070	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			232.00000	260	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,179.00000	1,142	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			315.00000	348	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			961.00000	930	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			414.00000	448	24.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			761.00000	731	24.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			331.00000	364	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			927.00000	897	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			221.00000	247	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,217.00000	1,180	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			209.00000	235	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,255.00000	1,217	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			188.00000	212	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,334.00000	1,294	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			100.00000	116	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,796.00000	1,748	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			94.00000	109	24.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.70	Put			1,840.00000	1,792	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			142.00000	162	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,538.00000	1,495	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			178.00000	201	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,374.00000	1,334	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			245.00000	273	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,141.00000	1,106	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			315.00000	348	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			961.00000	930	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			331.00000	364	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			927.00000	897	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			258.00000	287	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,104.00000	1,070	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			382.00000	418	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			828.00000	801	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			188.00000	212	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,334.00000	1,294	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			120.00000	137	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,666.00000	1,620	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			74.00000	86	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,020.00000	1,969	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			50.00000	60	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,296.00000	2,242	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			150.00000	171	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,497.00000	1,454	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			168.00000	190	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,414.00000	1,373	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			555.00000	598	23.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			501.00000	481	23.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			619.00000	667	22.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			415.00000	400	22.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			883.00000	941	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			229.00000	224	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			849.00000	907	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			245.00000	240	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			917.00000	977	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			213.00000	209	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			849.00000	907	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			245.00000	240	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			720.00000	776	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			317.00000	309	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			751.00000	808	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			298.00000	290	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			668.00000	718	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			364.00000	351	22.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.05	Call		1,063.00000	1,124	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		159.00000	157	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		783.00000	840	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		279.00000	273	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		953.00000	1,013	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		199.00000	195	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,026.00000	1,087	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		172.00000	169	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		989.00000	1,049	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		185.00000	182	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,344.00000	1,407	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		90.00000	90	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,261.00000	1,323	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		107.00000	106	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,180.00000	1,242	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		126.00000	125	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,101.00000	1,163	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		148.00000	146	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		815.00000	873	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		262.00000	256	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		1,302.00000	1,365	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		98.00000	98	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,220.00000	1,282	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		116.00000	115	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,140.00000	1,202	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		137.00000	135	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		720.00000	776	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		317.00000	309	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,026.00000	1,087	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		172.00000	169	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		694.00000	745	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		340.00000	328	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		643.00000	692	22.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		389.00000	374	22.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,063.00000	1,124	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		159.00000	157	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		989.00000	1,049	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		185.00000	182	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		1,386.00000	1,450	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		82.00000	82	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,220.00000	1,282	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		116.00000	115	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		668.00000	718	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		364.00000	351	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		576.00000	620	22.91	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 12/06/2009 Currency Future	12.85	Put			472.00000	453	22.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			694.00000	745	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			340.00000	328	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			883.00000	941	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			229.00000	224	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			815.00000	873	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			262.00000	256	22.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			597.00000	643	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			443.00000	425	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			271.00000	301	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,068.00000	1,034	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			232.00000	260	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,179.00000	1,142	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			159.00000	181	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,455.00000	1,413	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			127.00000	145	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,623.00000	1,578	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			113.00000	130	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,709.00000	1,662	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			89.00000	103	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,885.00000	1,836	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			78.00000	92	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,975.00000	1,924	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			69.00000	81	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,065.00000	2,014	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			61.00000	72	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,157.00000	2,105	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			134.00000	153	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,580.00000	1,536	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			106.00000	123	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,752.00000	1,705	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			150.00000	171	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,497.00000	1,454	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			134.00000	153	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,580.00000	1,536	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			106.00000	123	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,752.00000	1,705	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			83.00000	97	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,930.00000	1,880	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			65.00000	76	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,111.00000	2,059	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			57.00000	68	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,203.00000	2,150	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			44.00000	53	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,390.00000	2,335	24.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.40	Call		38.00000	46	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,485.00000	2,429	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		34.00000	41	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,580.00000	2,523	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		29.00000	36	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,675.00000	2,618	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		83.00000	97	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,930.00000	1,880	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		74.00000	86	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,020.00000	1,969	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		44.00000	53	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,390.00000	2,335	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		198.00000	223	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,294.00000	1,256	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		479.00000	517	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		625.00000	600	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		198.00000	223	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,294.00000	1,256	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		178.00000	201	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,374.00000	1,334	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		168.00000	190	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,414.00000	1,373	24.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.20960	13.14500		23.82	1,320,960.00	100	317.00
€ / R On 14/09/2009 Currency Future	13.15	Call		827.00000	875	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		832.00000	815	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		827.00000	875	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		832.00000	815	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		809.00000	855	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		864.00000	846	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		706.00000	748	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,061.00000	1,038	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		691.00000	731	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,096.00000	1,072	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		722.00000	764	24.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,027.00000	1,005	24.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		738.00000	781	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		993.00000	972	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		755.00000	799	24.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		960.00000	940	24.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		755.00000	799	24.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		960.00000	940	24.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		790.00000	836	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		895.00000	876	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		633.00000	677	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,188.00000	1,167	24.76	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	13.85	Call			580.00000	621	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,285.00000	1,262	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			563.00000	604	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,318.00000	1,294	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			671.00000	716	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,126.00000	1,106	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			887.00000	935	23.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			742.00000	726	23.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			772.00000	817	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			927.00000	908	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			772.00000	817	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			927.00000	908	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			738.00000	781	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			993.00000	972	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			867.00000	915	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			772.00000	756	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			615.00000	658	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,220.00000	1,198	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			652.00000	696	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,157.00000	1,136	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			563.00000	604	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,318.00000	1,294	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			546.00000	586	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,351.00000	1,327	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			530.00000	569	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,385.00000	1,360	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			499.00000	537	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,454.00000	1,427	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			597.00000	639	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,252.00000	1,230	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			847.00000	895	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			802.00000	786	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			469.00000	506	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,524.00000	1,496	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			308.00000	337	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,013.00000	1,978	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			597.00000	639	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,252.00000	1,230	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			499.00000	537	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,454.00000	1,427	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			440.00000	476	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,595.00000	1,566	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			413.00000	448	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,668.00000	1,638	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			388.00000	421	24.76	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	14.50	Put		1,743.00000	1,711	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		363.00000	396	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,818.00000	1,786	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		671.00000	716	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,126.00000	1,106	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		440.00000	476	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,595.00000	1,566	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		413.00000	448	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,668.00000	1,638	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,020.00000	1,077	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		575.00000	567	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		970.00000	1,021	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		625.00000	611	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		928.00000	977	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		683.00000	667	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		691.00000	731	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,096.00000	1,072	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		514.00000	553	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,419.00000	1,393	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		483.00000	521	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,488.00000	1,461	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		454.00000	491	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,559.00000	1,531	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		847.00000	895	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		802.00000	786	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		928.00000	977	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		683.00000	667	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		948.00000	998	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		653.00000	639	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		908.00000	956	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		713.00000	696	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		580.00000	621	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,285.00000	1,262	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		867.00000	915	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		772.00000	756	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		652.00000	696	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,157.00000	1,136	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		992.00000	1,049	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		597.00000	589	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.38550	13.31700		24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,065.00000	1,114	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,048.00000	1,029	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,046.00000	1,095	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,079.00000	1,059	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,046.00000	1,095	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
€ / R On 14/12/2009 Currency Future	13.35	Put		1,079.00000	1,059	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		942.00000	986	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,275.00000	1,251	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		926.00000	969	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,309.00000	1,284	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		958.00000	1,003	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,241.00000	1,218	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		975.00000	1,021	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,208.00000	1,185	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		992.00000	1,039	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,175.00000	1,153	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		975.00000	1,021	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,208.00000	1,185	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		1,010.00000	1,057	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,143.00000	1,121	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		866.00000	917	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,399.00000	1,382	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		1,084.00000	1,134	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,017.00000	999	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		545.00000	585	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,078.00000	2,050	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		906.00000	953	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,339.00000	1,318	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		829.00000	878	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,462.00000	1,443	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		792.00000	841	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,525.00000	1,505	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		757.00000	805	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		1,590.00000	1,569	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		723.00000	770	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		1,656.00000	1,634	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		1,104.00000	1,155	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		987.00000	969	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,065.00000	1,114	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,048.00000	1,029	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		1,028.00000	1,076	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,111.00000	1,090	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		886.00000	937	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,369.00000	1,352	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		847.00000	898	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,430.00000	1,412	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		810.00000	859	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		1,493.00000	1,474	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		1,165.00000	1,214	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		898.00000	879	23.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Call			1,124.00000	1,175	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			957.00000	939	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			942.00000	986	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,275.00000	1,251	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,124.00000	1,175	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			957.00000	939	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			866.00000	917	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,399.00000	1,382	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			1,145.00000	1,195	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			928.00000	909	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			886.00000	937	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,369.00000	1,352	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			1,028.00000	1,076	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,111.00000	1,090	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			847.00000	898	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,430.00000	1,412	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			774.00000	823	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			1,557.00000	1,537	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			792.00000	841	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			1,525.00000	1,505	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			1,205.00000	1,260	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			838.00000	825	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			1,225.00000	1,287	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			808.00000	801	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			1,185.00000	1,234	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			868.00000	849	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			1,145.00000	1,195	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			928.00000	909	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			958.00000	1,003	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,241.00000	1,218	24.46	0.00	0	0.00
AL13 On 07/05/2009 Index Future			241.96200		241.88300		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			289.55300		288.91500		0.00	5,791,060.00	2	686.00
ALBI On 06/08/2009 Index Future			295.38500		294.72800		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			286.65100		286.05900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.87600		123.43900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			126.37100		125.92300		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			128.60500		128.14600		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			291.51600		290.90000		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			297.38800		296.75400		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			302.64400		301.99350		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
ILBI On 07/05/2009 Index Future		345.77700	342.30400		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future		354.56200	350.98400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		363.34800	359.66400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.76100	7.75400		35.44	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.51700	8.53900		35.44	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.17000	8.19000		35.44	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.57900	8.59800		35.44	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.61300	8.63800		35.44	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.70700	8.72000		35.44	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.64700	8.65500		35.44	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		8.03400	8.00600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		6.97600	6.95900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.97500	6.96700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.52900	7.52200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.55700	7.55100		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		8.22600	8.23800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.27300	8.29200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote		8.49000	8.50100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote		8.50000	8.51200		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod		10.57600	10.57600		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod		9.86200	9.85400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod		9.35000	9.33600		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod		9.69200	9.68100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future		279.10900	278.38600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future		284.73100	283.98800		0.00	0.00	0	3.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
OTH1 On 05/11/2009 Index Future			289.76300		289.00200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.68900		6.68400		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,259.00000	3,252	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.16900		6.16400		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,700.00000	3,694	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			11.00000	10	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,946.00000	3,940	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			7.00000	7	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,284.00000	1,283	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			63.00000	62	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.12900		8.16000		12.50	2,566.22	20	10,171.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,252.00000	5,340	13.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			605.00000	517	13.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	7.25	Call			475.00000	454	12.40	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,773.00000	5,577	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			76.00000	67	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,960.00000	9,775	12.25	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.12000		8.15200		12.50	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,558.00000	7,649	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,732.00000	1,648	13.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.21600		8.25000		12.45	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,197.00000	3,236	12.40	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			7,214.00000	7,074	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.32200		8.35900		12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,520.00000	4,575	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			7,624.00000	7,492	12.40	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.63200		8.67300		25.59	0.00	0	12,905.00
R186 On 07/05/2009 Bond Future	9.00	Call			5,963.00000	6,083	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,750.00000	2,458	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			1,592.00000	1,576	25.44	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			8,650.00000	8,222	25.44	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			347.00000	324	25.08	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			16,045.00000	15,610	25.08	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			41.00000	35	24.78	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			25,292.00000	24,873	24.78	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.63600		8.67700		27.61	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			9,538.00000	9,695	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			6,388.00000	6,136	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			3,268.00000	3,313	27.17	0.00	0	35.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 06/08/2009 Bond Future	7.50	Put			15,928.00000	15,563	27.17	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.68800		8.73200		26.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			11,510.00000	11,696	27.61	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			8,924.00000	8,677	27.61	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			5,146.00000	5,235	26.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			18,245.00000	17,901	26.54	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.74300		8.78800		28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			10,199.00000	10,352	28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			15,583.00000	15,300	28.95	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			939.00000	915	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			473.00000	449	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.15400		8.18400		11.94	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			4,955.00000	5,040	12.28	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			296.00000	246	12.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.13200		8.16400		12.42	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,919.00000	5,992	12.77	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,339.00000	1,273	12.77	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.21200		8.24600		11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,534.00000	2,565	11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,695.00000	5,584	11.73	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.29900		8.33700		12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,189.00000	3,229	12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,582.00000	6,472	12.14	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.54600		8.55600		17.41	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,834.00000	3,794	17.90	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,296.00000	1,198	17.90	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.54400		8.55400		17.74	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,557.00000	6,548	18.23	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,695.00000	2,629	18.23	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.62000		8.63200		17.78	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,948.00000	2,937	17.63	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,484.00000	9,406	17.63	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.70400		8.71600		18.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,510.00000	5,508	18.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			8,338.00000	8,272	18.09	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.57900		8.61000		18.98	993.68	10	315.00
R204 On 07/05/2009 Bond Future	8.75	Call			3,016.00000	3,034	19.36	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			2,142.00000	1,965	19.36	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			687.00000	660	18.90	0.00	0	750.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 07/05/2009 Bond Future	7.75	Put			6,294.00000	6,072	18.90	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,939.00000	3,981	19.51	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,529.00000	1,376	19.51	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.58100		8.61300		20.20	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			6,906.00000	6,984	20.77	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			3,074.00000	2,954	20.77	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.65000		8.68300		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,151.00000	3,182	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,651.00000	10,483	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.72300		8.75800		20.71	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			5,973.00000	6,034	20.78	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			9,337.00000	9,192	20.78	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.10000		8.13100		10.47	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call			3,566.00000	3,629	10.77	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			354.00000	300	10.77	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.07400		8.10600		10.73	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,021.00000	1,029	10.65	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,113.00000	5,005	10.65	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,051.00000	5,114	11.04	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			1,028.00000	975	11.04	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.15800		8.19400		10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,101.00000	2,130	10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,517.00000	4,423	10.03	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.25400		8.29300		10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			2,586.00000	2,621	10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			5,202.00000	5,110	10.22	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.64200		8.66200		20.94	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,831.00000	3,822	21.44	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,691.00000	1,554	21.44	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.64700		8.66800		22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			6,927.00000	6,959	23.04	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,333.00000	3,232	23.04	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.71000		8.73300		21.67	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			3,172.00000	3,183	21.41	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,285.00000	11,152	21.41	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.77800		8.80100		23.04	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			6,194.00000	6,224	22.92	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			9,635.00000	9,524	22.92	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.69300		8.71300		23.01	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,831.00000	2,800	23.47	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,587.00000	2,425	23.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 06/08/2009 Bond Future			8.70900	8.72900		23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		6,879.00000	6,906	24.37	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		3,571.00000	3,467	24.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.76600	8.78700		23.93	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		3,735.00000	3,744	23.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		10,736.00000	10,611	23.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.85100	8.87300		24.54	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		7,005.00000	7,036	24.84	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		9,393.00000	9,285	24.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.39200	8.43200		33.34	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		6,253.00000	6,394	34.40	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		1,630.00000	1,428	34.40	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.38800	8.42900		32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		7,691.00000	7,836	33.57	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		5,022.00000	4,815	33.57	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call		4,641.00000	4,728	32.75	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put		8,458.00000	8,193	32.75	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.42300	8.46500		35.44	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		4,390.00000	4,464	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		15,936.00000	15,653	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		14,188.00000	14,399	37.42	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		4,432.00000	4,285	37.42	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		3,703.00000	3,766	34.74	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		17,966.00000	17,671	34.74	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.45900	8.50300		36.71	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		7,106.00000	7,219	36.27	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		16,364.00000	16,105	36.27	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		16,965.00000	17,190	39.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		5,880.00000	5,733	39.06	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			287.79100	287.17500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			293.58800	292.95400		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			298.77600	298.12700		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.69710	6.69680		23.38	0.00	0	8,904.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		286.00000	280	23.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		290.00000	283	23.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		306.00000	300	23.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		260.00000	253	23.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		268.00000	261	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		321.00000	314	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		306.00000	300	23.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		260.00000	253	23.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.55	Call			351.00000	345	22.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			205.00000	198	22.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			250.00000	243	24.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			353.00000	346	24.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			250.00000	243	24.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			353.00000	346	24.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			219.00000	213	24.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			423.00000	416	24.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			234.00000	227	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			387.00000	380	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			376.00000	371	21.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			180.00000	174	21.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			328.00000	321	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			231.00000	224	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			286.00000	280	23.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			290.00000	283	23.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			206.00000	199	25.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			459.00000	452	25.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			206.00000	199	25.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			459.00000	452	25.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			219.00000	213	24.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			423.00000	416	24.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			234.00000	227	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			387.00000	380	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			182.00000	175	26.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			535.00000	528	26.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			193.00000	187	25.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			496.00000	489	25.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			171.00000	164	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			574.00000	567	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			157.00000	150	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			610.00000	603	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			182.00000	175	26.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			535.00000	528	26.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			157.00000	150	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			610.00000	603	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			44.00000	41	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,147.00000	1,144	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			36.00000	32	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,239.00000	1,235	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			67.00000	63	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			970.00000	965	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			99.00000	94	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			802.00000	797	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			131.00000	125	26.42	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	7.25	Put		684.00000	678	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		143.00000	137	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		647.00000	640	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		351.00000	345	22.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		205.00000	198	22.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		404.00000	399	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		157.00000	152	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		434.00000	429	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		137.00000	132	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		434.00000	429	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		137.00000	132	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		500.00000	496	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		103.00000	99	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		143.00000	137	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		647.00000	640	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		120.00000	114	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		723.00000	717	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		99.00000	94	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		802.00000	797	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		82.00000	77	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		885.00000	880	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		109.00000	103	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		762.00000	756	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		90.00000	85	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		843.00000	838	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		574.00000	571	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		77.00000	74	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		737.00000	735	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		41.00000	38	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		654.00000	651	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		57.00000	54	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		574.00000	571	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		77.00000	74	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		500.00000	496	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		103.00000	99	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		695.00000	693	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		48.00000	45	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		613.00000	610	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		67.00000	63	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		536.00000	533	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		90.00000	86	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		466.00000	462	21.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		119.00000	115	21.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		613.00000	610	21.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		67.00000	63	21.32	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	7.55	Call		74.00000	69	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		927.00000	922	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		60.00000	56	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,014.00000	1,009	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		120.00000	114	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		723.00000	717	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		54.00000	51	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,058.00000	1,053	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		54.00000	51	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,058.00000	1,053	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		44.00000	41	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,147.00000	1,144	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		36.00000	32	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,239.00000	1,235	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		28.00000	26	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,332.00000	1,329	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		23.00000	20	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,426.00000	1,423	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		18.00000	16	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,521.00000	1,519	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		14.00000	13	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,617.00000	1,615	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		18.00000	16	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,521.00000	1,519	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		74.00000	69	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		927.00000	922	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		404.00000	399	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		157.00000	152	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.76300	6.76130		23.81	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		446.00000	441	23.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		435.00000	428	23.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		466.00000	461	23.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		405.00000	398	23.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		428.00000	423	24.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		466.00000	460	24.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		428.00000	423	24.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		466.00000	460	24.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		466.00000	461	23.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		405.00000	398	23.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		487.00000	481	23.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		375.00000	368	23.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		393.00000	388	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		532.00000	525	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		362.00000	357	25.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		601.00000	594	25.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.90	Call			393.00000	388	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			532.00000	525	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			410.00000	405	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			499.00000	492	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			507.00000	501	22.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			345.00000	338	22.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			487.00000	481	23.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			375.00000	368	23.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			377.00000	372	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			566.00000	559	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			348.00000	342	25.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			636.00000	629	25.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			377.00000	372	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			566.00000	559	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			348.00000	342	25.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			636.00000	629	25.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			321.00000	316	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			710.00000	703	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			334.00000	329	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			673.00000	666	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			334.00000	329	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			673.00000	666	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			551.00000	547	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			290.00000	284	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			304.00000	299	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			743.00000	736	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			273.00000	268	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			812.00000	805	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			576.00000	572	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			264.00000	259	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			528.00000	523	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			317.00000	310	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			321.00000	316	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			710.00000	703	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			288.00000	283	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			777.00000	770	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			630.00000	627	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			219.00000	214	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			576.00000	572	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			264.00000	259	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			273.00000	268	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			812.00000	805	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			244.00000	239	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			883.00000	876	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			304.00000	299	25.80	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	7.20	Put		743.00000	736	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		244.00000	239	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		883.00000	876	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		218.00000	213	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		957.00000	950	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		258.00000	253	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		847.00000	840	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		231.00000	226	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		919.00000	913	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		206.00000	201	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		994.00000	988	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		662.00000	659	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		201.00000	196	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		602.00000	598	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		241.00000	235	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		695.00000	692	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		184.00000	179	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		528.00000	523	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		317.00000	310	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		602.00000	598	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		241.00000	235	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.82180	6.81550		24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		562.00000	560	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		547.00000	538	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		562.00000	560	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		547.00000	538	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		582.00000	580	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		516.00000	508	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		544.00000	541	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		578.00000	570	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		602.00000	600	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		486.00000	478	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		526.00000	524	24.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		610.00000	602	24.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		621.00000	619	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		455.00000	447	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		683.00000	682	22.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		368.00000	360	22.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		641.00000	638	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		425.00000	417	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		493.00000	490	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		677.00000	668	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		462.00000	459	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		747.00000	738	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		434.00000	431	25.58	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	7.20	Put		819.00000	809	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		399.00000	396	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		884.00000	875	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		731.00000	730	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		316.00000	309	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		526.00000	524	24.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		610.00000	602	24.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		792.00000	792	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		277.00000	270	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		731.00000	730	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		316.00000	309	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		761.00000	761	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		296.00000	289	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		707.00000	706	22.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		341.00000	334	22.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		662.00000	660	22.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		396.00000	388	22.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		509.00000	506	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		643.00000	635	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		477.00000	474	24.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		712.00000	703	24.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		448.00000	445	25.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		782.00000	773	25.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		707.00000	706	22.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		341.00000	334	22.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		621.00000	619	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		455.00000	447	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		509.00000	506	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		643.00000	635	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		448.00000	445	25.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		782.00000	773	25.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		417.00000	413	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		851.00000	842	25.58	0.00	0	0.00

Total for Derivatives:							704,796,667.70	17,670	433,166.00
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Grand Total:							704,796,667.70	17,670	433,166.00
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