



Daily MTM Report

Daily summary for 03/04/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR3 On 23/04/2009 Bond			15.84200	15.82500			0.00	0	0.00
R153 On 31/08/2010 Bond			6.74000	6.75500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.05000	8.06000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.59500	8.59000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.10000	8.11000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.44000	8.44000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.48000	8.49000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.05000	8.06000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.58000	8.57500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.66700	8.65200			0.00	0	0.00
R209 On 31/03/2036 Bond			8.35500	8.34500			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			9.23720		9.27410		25.99	176,190,352.80	19,074	187,820.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			430.00000	410	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			406.00000	423	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			546.00000	523	24.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			272.00000	285	24.66	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			322.00000	307	27.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			598.00000	619	27.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			292.00000	279	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			668.00000	692	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			231.00000	220	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			856.00000	883	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			266.00000	253	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			742.00000	766	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			147.00000	140	31.00	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,272.00000	1,303	31.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			322.00000	307	27.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			598.00000	619	27.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			307.00000	293	27.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			632.00000	655	27.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			292.00000	279	27.64	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			668.00000	692	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			242.00000	230	28.54	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			818.00000	843	28.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			307.00000	293	27.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			632.00000	655	27.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			253.00000	242	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			779.00000	804	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			192.00000	183	29.66	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,017.00000	1,046	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			183.00000	175	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,059.00000	1,088	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			105.00000	101	32.79	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,631.00000	1,663	32.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			192.00000	183	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,017.00000	1,046	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			175.00000	167	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,101.00000	1,130	30.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.20	Call			175.00000	167	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,101.00000	1,130	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			134.00000	129	31.45	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,360.00000	1,391	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			153.00000	146	30.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,229.00000	1,259	30.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			129.00000	123	31.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,405.00000	1,436	31.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			22.00000	22	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,748.00000	2,785	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			7.00000	7	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,533.00000	3,570	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			114.00000	109	32.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,540.00000	1,572	32.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			118.00000	113	32.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,494.00000	1,526	32.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			124.00000	118	31.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,449.00000	1,481	31.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			160.00000	153	30.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,186.00000	1,216	30.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			201.00000	191	29.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			976.00000	1,004	29.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			140.00000	134	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,316.00000	1,347	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			167.00000	160	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,143.00000	1,173	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			220.00000	210	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			896.00000	923	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			210.00000	200	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			936.00000	963	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			160.00000	153	30.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,186.00000	1,216	30.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			153.00000	146	30.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,229.00000	1,259	30.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			147.00000	140	31.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,272.00000	1,303	31.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			118.00000	113	32.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,494.00000	1,526	32.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			279.00000	266	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			704.00000	729	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			201.00000	191	29.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			976.00000	1,004	29.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			124.00000	118	31.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,449.00000	1,481	31.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			129.00000	123	31.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,405.00000	1,436	31.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		95.00000	93	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,721.00000	1,756	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		79.00000	77	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,855.00000	1,890	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		69.00000	68	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		1,945.00000	1,981	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		101.00000	97	33.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,677.00000	1,709	33.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		105.00000	101	32.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,631.00000	1,663	32.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		89.00000	87	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,765.00000	1,800	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		54.00000	53	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,129.00000	2,166	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		36.00000	35	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		2,412.00000	2,448	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		34.00000	33	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,459.00000	2,496	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		27.00000	27	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,603.00000	2,640	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		65.00000	64	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,991.00000	2,027	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		101.00000	97	33.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,677.00000	1,709	33.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		337.00000	321	26.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		563.00000	584	26.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		231.00000	220	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		856.00000	883	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		253.00000	242	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		779.00000	804	28.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		371.00000	354	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		497.00000	517	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		574.00000	550	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		250.00000	263	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		574.00000	550	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		250.00000	263	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		665.00000	638	24.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		191.00000	201	24.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		698.00000	670	24.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		174.00000	183	24.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		732.00000	703	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		158.00000	166	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		803.00000	775	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		129.00000	137	23.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.65	Call			767.00000	738	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			142.00000	151	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			919.00000	889	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			95.00000	102	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			767.00000	738	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			142.00000	151	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			634.00000	608	24.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			210.00000	221	24.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,085.00000	1,053	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			61.00000	65	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,001.00000	969	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			77.00000	82	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			841.00000	812	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			117.00000	125	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			520.00000	498	24.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			296.00000	311	24.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			473.00000	452	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			349.00000	364	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,043.00000	1,011	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			68.00000	73	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			960.00000	929	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			86.00000	92	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			880.00000	850	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			106.00000	113	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			603.00000	578	24.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			229.00000	241	24.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			496.00000	474	25.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			322.00000	337	25.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,261.00000	1,227	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			37.00000	40	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,172.00000	1,139	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			48.00000	52	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			841.00000	812	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			117.00000	125	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			919.00000	889	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			95.00000	102	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,128.00000	1,095	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			54.00000	58	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			960.00000	929	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			86.00000	92	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			603.00000	578	24.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			229.00000	241	24.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			803.00000	775	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			129.00000	137	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			732.00000	703	23.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.70	Put			158.00000	166	23.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			665.00000	638	24.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			191.00000	201	24.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			496.00000	474	25.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			322.00000	337	25.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			451.00000	430	25.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			377.00000	393	25.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			409.00000	390	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			435.00000	453	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			451.00000	430	25.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			377.00000	393	25.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			279.00000	266	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			704.00000	729	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			409.00000	390	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			435.00000	453	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			371.00000	354	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			497.00000	517	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			183.00000	175	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,059.00000	1,088	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			109.00000	105	32.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,585.00000	1,617	32.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			69.00000	68	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,945.00000	1,981	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			61.00000	60	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,037.00000	2,073	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			84.00000	82	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,810.00000	1,845	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			74.00000	73	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,900.00000	1,935	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			95.00000	93	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,721.00000	1,756	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			74.00000	73	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,900.00000	1,935	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			57.00000	56	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,083.00000	2,119	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			50.00000	49	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,176.00000	2,212	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			44.00000	43	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,270.00000	2,306	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			38.00000	38	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,364.00000	2,401	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			47.00000	46	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,223.00000	2,259	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			41.00000	41	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,317.00000	2,353	33.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			31.00000	31	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,507.00000	2,544	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			24.00000	24	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,700.00000	2,736	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			21.00000	20	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,797.00000	2,833	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			18.00000	18	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,894.00000	2,931	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			15.00000	15	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,991.00000	3,028	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			29.00000	29	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,555.00000	2,592	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			25.00000	25	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,651.00000	2,688	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			19.00000	19	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,845.00000	2,882	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			41.00000	41	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,317.00000	2,353	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			21.00000	20	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,797.00000	2,833	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			57.00000	56	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,083.00000	2,119	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			50.00000	49	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,176.00000	2,212	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			79.00000	77	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,855.00000	1,890	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			54.00000	53	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,129.00000	2,166	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			220.00000	210	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			896.00000	923	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			242.00000	230	28.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			818.00000	843	28.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			390.00000	371	26.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			466.00000	484	26.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			354.00000	337	26.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			530.00000	550	26.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			354.00000	337	26.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			530.00000	550	26.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			390.00000	371	26.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			466.00000	484	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.36940		9.40650		25.81	2,080,006.80	222	2,809.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	636	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	666	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			568.00000	548	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			811.00000	829	26.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.40	Call			378.00000	363	29.24	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,372.00000	1,393	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			522.00000	503	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			915.00000	934	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			455.00000	437	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,098.00000	1,118	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			507.00000	489	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			951.00000	970	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			552.00000	533	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			845.00000	863	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			536.00000	518	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			880.00000	898	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			493.00000	475	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			987.00000	1,006	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			493.00000	475	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			987.00000	1,006	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			409.00000	393	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,252.00000	1,273	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			398.00000	382	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,292.00000	1,313	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			388.00000	372	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,332.00000	1,353	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			388.00000	372	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,332.00000	1,353	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			352.00000	341	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,445.00000	1,471	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			304.00000	294	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,597.00000	1,625	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			252.00000	243	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,795.00000	1,824	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			45.00000	44	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,639.00000	3,674	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			272.00000	263	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,715.00000	1,743	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			282.00000	273	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,675.00000	1,703	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			293.00000	283	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,636.00000	1,664	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			365.00000	354	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,408.00000	1,434	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			420.00000	403	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,213.00000	1,234	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			327.00000	317	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,521.00000	1,547	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			315.00000	305	29.41	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 14/09/2009 Currency Future	10.65	Put			1,559.00000	1,586	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			443.00000	426	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,136.00000	1,156	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			480.00000	462	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,023.00000	1,043	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			431.00000	414	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,174.00000	1,195	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			339.00000	329	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,483.00000	1,509	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			327.00000	317	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,521.00000	1,547	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			272.00000	263	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,715.00000	1,743	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			339.00000	329	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,483.00000	1,509	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			398.00000	382	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,292.00000	1,313	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			420.00000	403	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,213.00000	1,234	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			467.00000	450	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,061.00000	1,080	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			192.00000	185	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,085.00000	2,116	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			584.00000	564	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			778.00000	795	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			552.00000	533	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			845.00000	863	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			522.00000	503	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			915.00000	934	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			378.00000	363	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,372.00000	1,393	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			601.00000	581	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			745.00000	762	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			568.00000	548	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			811.00000	829	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			619.00000	599	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			713.00000	729	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			443.00000	426	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,136.00000	1,156	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			261.00000	253	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,755.00000	1,783	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			242.00000	234	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,836.00000	1,865	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			431.00000	414	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,174.00000	1,195	28.41	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 14/09/2009 Currency Future	11.05	Call			233.00000	225	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,877.00000	1,906	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			216.00000	208	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,959.00000	1,989	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			282.00000	273	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,675.00000	1,703	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			233.00000	225	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,877.00000	1,906	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			199.00000	192	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,043.00000	2,073	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			261.00000	253	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,755.00000	1,783	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			224.00000	217	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,918.00000	1,947	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			455.00000	437	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,098.00000	1,118	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			224.00000	217	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,918.00000	1,947	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			207.00000	200	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,001.00000	2,031	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			315.00000	305	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,559.00000	1,586	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			216.00000	208	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,959.00000	1,989	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			184.00000	178	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,128.00000	2,158	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			697.00000	675	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			590.00000	606	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			758.00000	737	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			502.00000	518	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			638.00000	617	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			681.00000	697	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			601.00000	581	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			745.00000	762	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			780.00000	759	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			474.00000	490	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			657.00000	636	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			650.00000	666	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			717.00000	696	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			560.00000	577	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			638.00000	617	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			681.00000	697	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			507.00000	489	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			951.00000	970	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			480.00000	462	27.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,023.00000	1,043	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		737.00000	716	25.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		531.00000	547	25.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		584.00000	564	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		778.00000	795	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		804.00000	781	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		447.00000	462	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		676.00000	655	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		620.00000	636	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		0.00000	911	24.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		0.00000	341	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.48730	9.52620		25.98	0.00	0	615.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		822.00000	796	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		846.00000	859	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		735.00000	711	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,009.00000	1,024	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		704.00000	681	27.02	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,078.00000	1,093	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		632.00000	611	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,256.00000	1,273	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		674.00000	651	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,148.00000	1,164	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		719.00000	696	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,043.00000	1,058	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		719.00000	696	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,043.00000	1,058	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		660.00000	637	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,183.00000	1,200	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		281.00000	268	32.66	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,055.00000	3,081	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		582.00000	561	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,406.00000	1,424	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		559.00000	539	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,482.00000	1,501	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		547.00000	528	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,521.00000	1,541	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		526.00000	507	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,600.00000	1,620	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		487.00000	469	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,761.00000	1,781	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		441.00000	424	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,965.00000	1,987	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		450.00000	433	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,924.00000	1,946	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		469.00000	451	29.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,842.00000	1,864	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		594.00000	573	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,368.00000	1,386	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		570.00000	550	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,444.00000	1,463	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		516.00000	497	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,640.00000	1,660	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		496.00000	478	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,720.00000	1,741	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		487.00000	469	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,761.00000	1,781	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		958.00000	931	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		632.00000	644	25.05	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		619.00000	598	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,293.00000	1,310	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		646.00000	624	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,220.00000	1,237	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		537.00000	517	28.72	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,560.00000	1,580	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		506.00000	487	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,680.00000	1,700	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		646.00000	624	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,220.00000	1,237	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		221.00000	210	33.94	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,695.00000	3,723	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		424.00000	408	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,048.00000	2,071	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		433.00000	416	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,007.00000	2,029	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		401.00000	385	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,174.00000	2,197	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		416.00000	400	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,090.00000	2,113	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		281.00000	268	32.66	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,055.00000	3,081	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		358.00000	343	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,432.00000	2,456	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		371.00000	356	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,345.00000	2,369	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		311.00000	297	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,784.00000	2,810	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		271.00000	258	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,145.00000	3,171	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		236.00000	225	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,510.00000	3,538	33.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.20	Call			200.00000	190	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,874.00000	3,903	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			322.00000	308	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,695.00000	2,720	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			244.00000	233	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,418.00000	3,445	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			211.00000	200	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,784.00000	3,813	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,333.00000	1,301	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			307.00000	314	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,002.00000	974	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			576.00000	587	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			769.00000	744	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			942.00000	957	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			300.00000	287	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,874.00000	2,899	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			191.00000	181	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,964.00000	3,994	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,398.00000	1,365	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			272.00000	278	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,048.00000	1,020	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			522.00000	533	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			804.00000	778	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			877.00000	891	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			619.00000	598	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,293.00000	1,310	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			386.00000	370	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,259.00000	2,283	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			253.00000	241	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,327.00000	3,354	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,152.00000	1,123	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			426.00000	435	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			878.00000	851	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			752.00000	764	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			333.00000	319	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,607.00000	2,631	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			164.00000	155	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,238.00000	4,268	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,097.00000	1,068	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			471.00000	481	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			841.00000	815	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			814.00000	827	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			262.00000	249	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,235.00000	3,262	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			211.00000	200	33.94	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	13.10	Put		3,784.00000	3,813	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		156.00000	148	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		4,330.00000	4,360	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,210.00000	1,180	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		384.00000	392	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		917.00000	890	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		691.00000	703	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		345.00000	331	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		2,519.00000	2,543	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		229.00000	217	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		3,602.00000	3,630	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		173.00000	163	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		4,146.00000	4,176	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		1,270.00000	1,239	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		344.00000	352	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		290.00000	277	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		2,964.00000	2,990	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		236.00000	225	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,510.00000	3,538	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		181.00000	172	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,055.00000	4,085	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		1,181.00000	1,151	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		405.00000	414	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		897.00000	870	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		721.00000	733	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		689.00000	666	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,112.00000	1,128	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		339.00000	325	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		2,563.00000	2,587	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		276.00000	263	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,100.00000	3,126	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		225.00000	214	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		3,649.00000	3,677	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		168.00000	159	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		4,192.00000	4,222	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,539.00000	1,505	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		213.00000	218	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,152.00000	1,123	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		426.00000	435	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		333.00000	319	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,607.00000	2,631	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		1,615.00000	1,580	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		189.00000	193	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		917.00000	890	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		691.00000	703	25.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,653.00000	1,618	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			177.00000	181	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,240.00000	1,209	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			364.00000	372	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			937.00000	910	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			661.00000	673	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			441.00000	424	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,965.00000	1,987	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			351.00000	337	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,475.00000	2,499	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			285.00000	272	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,009.00000	3,035	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			232.00000	221	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,556.00000	3,584	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,772.00000	1,736	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			145.00000	149	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,002.00000	974	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			576.00000	587	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			300.00000	287	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,874.00000	2,899	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,732.00000	1,697	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			155.00000	159	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,301.00000	1,270	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			325.00000	332	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			980.00000	952	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			604.00000	615	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			752.00000	727	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			975.00000	990	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			459.00000	442	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,883.00000	1,905	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			365.00000	350	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,388.00000	2,412	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			295.00000	282	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,919.00000	2,945	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			195.00000	186	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,919.00000	3,948	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,936.00000	1,900	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			110.00000	113	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,466.00000	1,432	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			240.00000	245	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			401.00000	385	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,174.00000	2,197	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,979.00000	1,942	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			102.00000	105	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,502.00000	1,469	22.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.25	Put			226.00000	231	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,124.00000	1,095	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			448.00000	458	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			859.00000	833	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			783.00000	795	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			408.00000	392	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,132.00000	2,155	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			327.00000	313	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,651.00000	2,676	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,022.00000	1,985	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			95.00000	98	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,692.00000	1,657	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			166.00000	170	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			958.00000	931	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			632.00000	644	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,432.00000	1,399	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			256.00000	261	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,072.00000	1,044	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			496.00000	507	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			393.00000	377	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,217.00000	2,240	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			316.00000	302	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,740.00000	2,765	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			257.00000	245	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,281.00000	3,308	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			152.00000	144	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,376.00000	4,407	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,097.00000	1,068	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			471.00000	481	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			322.00000	308	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,695.00000	2,720	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			141.00000	133	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			4,515.00000	4,546	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			148.00000	140	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,422.00000	4,453	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,124.00000	1,095	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			448.00000	458	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			327.00000	313	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,651.00000	2,676	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			266.00000	254	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,190.00000	3,217	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			160.00000	151	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,284.00000	4,314	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			134.00000	127	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,608.00000	4,639	33.94	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	8.15	Call			1,577.00000	1,543	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			201.00000	205	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,466.00000	1,432	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			240.00000	245	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,539.00000	1,505	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			213.00000	218	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,936.00000	1,900	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			110.00000	113	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,653.00000	1,618	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			177.00000	181	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			1,365.00000	1,333	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			289.00000	296	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			351.00000	337	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,475.00000	2,499	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			232.00000	221	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,556.00000	3,584	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			131.00000	123	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			4,655.00000	4,686	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,812.00000	1,776	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			136.00000	139	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			177.00000	168	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,101.00000	4,130	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,894.00000	1,858	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			118.00000	121	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			186.00000	176	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,010.00000	4,039	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			2,198.00000	2,160	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			71.00000	73	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			2,333.00000	2,295	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			57.00000	57	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,240.00000	1,209	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			364.00000	372	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			537.00000	517	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,560.00000	1,580	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			249.00000	237	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,372.00000	3,399	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			216.00000	205	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			3,740.00000	3,768	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			2,378.00000	2,340	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			52.00000	53	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,270.00000	1,239	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			344.00000	352	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			2,065.00000	2,028	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			89.00000	91	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,072.00000	1,044	24.27	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	8.95	Put			496.00000	507	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			478.00000	460	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			1,801.00000	1,823	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			365.00000	350	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,388.00000	2,412	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			186.00000	176	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,010.00000	4,039	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			2,287.00000	2,250	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			61.00000	62	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,210.00000	1,180	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			384.00000	392	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			0.00000	2,619	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			0.00000	31	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			0.00000	1,900	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	113	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.60580		9.64690		26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			973.00000	954	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			976.00000	998	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			885.00000	868	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,139.00000	1,163	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			838.00000	821	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,241.00000	1,265	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			764.00000	749	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,418.00000	1,443	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			822.00000	806	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,275.00000	1,300	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			869.00000	852	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,172.00000	1,196	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			869.00000	852	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,172.00000	1,196	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			807.00000	791	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,310.00000	1,335	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			406.00000	397	31.62	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,059.00000	3,091	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			902.00000	885	26.59	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,105.00000	1,129	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			807.00000	791	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,310.00000	1,335	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			712.00000	697	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,565.00000	1,592	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			699.00000	685	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,602.00000	1,629	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			724.00000	710	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,528.00000	1,554	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			687.00000	673	28.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,640.00000	1,668	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		652.00000	639	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,756.00000	1,784	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		600.00000	588	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,953.00000	1,982	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		553.00000	542	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,156.00000	2,186	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		562.00000	550	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,115.00000	2,145	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		580.00000	569	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,033.00000	2,063	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		571.00000	559	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,074.00000	2,104	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		631.00000	618	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,834.00000	1,862	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		641.00000	628	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,795.00000	1,823	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		610.00000	597	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,913.00000	1,942	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		590.00000	578	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,993.00000	2,022	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		620.00000	608	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,873.00000	1,902	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		664.00000	650	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,717.00000	1,745	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		687.00000	673	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,640.00000	1,668	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		641.00000	628	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,795.00000	1,823	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		544.00000	533	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,197.00000	2,227	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		521.00000	510	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,314.00000	2,344	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		536.00000	525	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,239.00000	2,269	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		536.00000	525	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,239.00000	2,269	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		527.00000	516	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,280.00000	2,311	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		488.00000	478	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,491.00000	2,522	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		519.00000	508	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,322.00000	2,353	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		511.00000	501	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,364.00000	2,395	29.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.75	Call			474.00000	464	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,577.00000	2,608	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			503.00000	493	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,406.00000	2,437	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			496.00000	486	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,449.00000	2,480	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			936.00000	918	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,040.00000	1,062	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			838.00000	821	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,241.00000	1,265	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			778.00000	763	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,381.00000	1,407	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			751.00000	736	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,454.00000	1,480	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			368.00000	357	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,271.00000	3,301	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,030.00000	1,010	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			883.00000	904	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			496.00000	486	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,449.00000	2,480	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			223.00000	216	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,276.00000	4,310	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,092.00000	1,071	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			795.00000	815	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			631.00000	618	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,834.00000	1,862	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			239.00000	231	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,142.00000	4,175	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,138.00000	1,115	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			741.00000	759	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			249.00000	241	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,052.00000	4,086	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,161.00000	1,138	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			714.00000	732	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			580.00000	569	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,033.00000	2,063	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			255.00000	247	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,008.00000	4,041	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,210.00000	1,185	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			663.00000	680	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			266.00000	258	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,919.00000	3,952	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			460.00000	451	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,663.00000	2,695	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			200.00000	193	31.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.95	Put			4,503.00000	4,538	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			954.00000	936	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,007.00000	1,030	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			481.00000	471	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,534.00000	2,565	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			467.00000	457	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,620.00000	2,652	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			205.00000	198	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			4,458.00000	4,492	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			460.00000	451	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,663.00000	2,695	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			447.00000	438	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,750.00000	2,782	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			435.00000	426	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,838.00000	2,870	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			183.00000	177	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,686.00000	4,721	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			919.00000	901	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,072.00000	1,095	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			544.00000	533	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,197.00000	2,227	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			467.00000	457	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,620.00000	2,652	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			454.00000	444	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,707.00000	2,738	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			196.00000	189	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,549.00000	4,583	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			991.00000	972	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			945.00000	966	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			214.00000	207	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,367.00000	4,401	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,071.00000	1,050	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			824.00000	845	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,115.00000	1,092	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			768.00000	786	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			244.00000	236	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,097.00000	4,130	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,367.00000	1,340	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			520.00000	534	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			278.00000	269	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,831.00000	3,863	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,286.00000	1,260	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			589.00000	604	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			675.00000	662	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,678.00000	1,706	28.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.05	Call			590.00000	578	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,993.00000	2,022	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			571.00000	559	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,074.00000	2,104	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			260.00000	252	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,963.00000	3,996	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			620.00000	608	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,873.00000	1,902	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			527.00000	516	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,280.00000	2,311	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			233.00000	226	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,186.00000	4,220	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,339.00000	1,313	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			542.00000	557	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			699.00000	685	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,602.00000	1,629	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			675.00000	662	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,678.00000	1,706	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			272.00000	263	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,875.00000	3,908	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,260.00000	1,235	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			613.00000	629	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			228.00000	221	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,231.00000	4,265	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			1,395.00000	1,367	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			498.00000	511	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			284.00000	275	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,787.00000	3,819	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,482.00000	1,453	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			435.00000	447	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			737.00000	723	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,491.00000	1,517	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			303.00000	294	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,656.00000	3,688	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			1,512.00000	1,483	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			415.00000	427	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			751.00000	736	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,454.00000	1,480	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			310.00000	300	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			3,613.00000	3,644	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,574.00000	1,543	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			377.00000	388	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			323.00000	314	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			3,526.00000	3,558	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			1,542.00000	1,513	24.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.50	Put			395.00000	407	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			793.00000	777	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,346.00000	1,371	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			764.00000	749	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,418.00000	1,443	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			316.00000	307	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			3,569.00000	3,601	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,806.00000	1,773	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			260.00000	268	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			853.00000	836	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,206.00000	1,231	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			375.00000	365	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,229.00000	3,259	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,772.00000	1,739	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			275.00000	283	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,878.00000	1,844	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			231.00000	238	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			919.00000	901	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,072.00000	1,095	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			392.00000	381	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,145.00000	3,175	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,914.00000	1,880	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			217.00000	224	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			400.00000	389	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,103.00000	3,133	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,670.00000	1,639	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			323.00000	333	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			822.00000	806	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,275.00000	1,300	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			793.00000	777	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,346.00000	1,371	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			345.00000	335	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,398.00000	3,429	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,842.00000	1,808	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			245.00000	253	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			902.00000	885	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,105.00000	1,129	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			384.00000	373	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,187.00000	3,217	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,951.00000	1,917	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			204.00000	211	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			954.00000	936	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,007.00000	1,030	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			0.00000	2,107	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			0.00000	152	22.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.45	Call		0.00000	1,030	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		0.00000	874	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		0.00000	991	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		0.00000	935	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		0.00000	954	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		0.00000	998	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		0.00000	389	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		0.00000	3,133	31.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.69450	9.73580		26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		1,099.00000	1,080	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,113.00000	1,136	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		1,012.00000	995	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,277.00000	1,301	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		965.00000	949	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,379.00000	1,404	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		892.00000	877	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,556.00000	1,582	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		950.00000	934	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,414.00000	1,439	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		996.00000	979	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,310.00000	1,335	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		549.00000	540	30.67	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		2,964.00000	2,996	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,237.00000	1,216	25.57	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		902.00000	921	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		2,017.00000	1,984	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		281.00000	289	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		1,117.00000	1,098	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,082.00000	1,104	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		1,081.00000	1,062	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,145.00000	1,168	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		1,046.00000	1,028	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,210.00000	1,234	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		980.00000	964	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,345.00000	1,369	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		920.00000	905	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,484.00000	1,510	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		501.00000	496	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,165.00000	3,201	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,983.00000	1,949	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		297.00000	305	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		1,063.00000	1,045	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,177.00000	1,201	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		1,029.00000	1,012	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,243.00000	1,267	26.56	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 14/06/2010 Currency Future	10.25	Call			935.00000	919	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,449.00000	1,474	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			906.00000	891	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,520.00000	1,546	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			491.00000	487	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,206.00000	3,242	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,882.00000	1,850	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			346.00000	356	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			1,046.00000	1,028	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,210.00000	1,234	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			920.00000	905	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,484.00000	1,510	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			865.00000	850	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,629.00000	1,656	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			465.00000	460	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,329.00000	3,366	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,786.00000	1,756	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			401.00000	411	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			996.00000	979	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,310.00000	1,335	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			906.00000	891	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,520.00000	1,546	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			878.00000	863	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,593.00000	1,619	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			852.00000	837	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,666.00000	1,693	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			826.00000	812	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			1,741.00000	1,768	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			439.00000	435	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,453.00000	3,491	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,915.00000	1,883	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			329.00000	338	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			1,063.00000	1,045	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,177.00000	1,201	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			473.00000	469	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,288.00000	3,324	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			0.00000	2,162	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			0.00000	217	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			0.00000	1,195	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			0.00000	951	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			0.00000	1,155	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			0.00000	1,010	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			0.00000	1,117	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			0.00000	1,072	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			0.00000	1,012	26.56	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 14/06/2010 Currency Future	9.95	Put		0.00000	1,267	26.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.68460	13.66400		22.73	8,840,251.60	646	16,737.00
£ / R On 12/06/2009 Currency Future	13.65	Call		541.00000	556	22.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		527.00000	522	22.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		521.00000	536	22.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		557.00000	551	22.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		467.00000	480	23.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		653.00000	646	23.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		405.00000	416	23.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		791.00000	782	23.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		435.00000	447	23.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		721.00000	712	23.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		451.00000	463	23.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		687.00000	678	23.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		420.00000	431	23.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		756.00000	746	23.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		451.00000	463	23.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		687.00000	678	23.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		378.00000	388	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		864.00000	853	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call		365.00000	375	24.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		901.00000	890	24.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		353.00000	362	24.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		939.00000	927	24.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		341.00000	350	24.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		977.00000	965	24.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		391.00000	402	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		827.00000	817	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		247.00000	258	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,233.00000	1,223	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		192.00000	201	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,428.00000	1,416	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		111.00000	118	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,847.00000	1,833	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		155.00000	163	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,591.00000	1,579	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		173.00000	181	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		1,509.00000	1,497	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		164.00000	172	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,550.00000	1,537	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		192.00000	201	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,428.00000	1,416	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		315.00000	327	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		1,051.00000	1,042	25.29	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	14.55	Call			273.00000	284	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,159.00000	1,149	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			235.00000	245	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,271.00000	1,261	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			212.00000	222	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,348.00000	1,338	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			202.00000	211	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,388.00000	1,377	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			182.00000	191	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,468.00000	1,456	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			247.00000	258	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,233.00000	1,223	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			224.00000	234	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,310.00000	1,299	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			260.00000	271	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,196.00000	1,186	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			260.00000	271	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,196.00000	1,186	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			286.00000	298	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,122.00000	1,113	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			330.00000	338	25.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,016.00000	1,004	25.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			300.00000	312	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,086.00000	1,077	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			118.00000	125	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,804.00000	1,790	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			147.00000	155	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,633.00000	1,620	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			118.00000	125	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,804.00000	1,790	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			164.00000	172	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,550.00000	1,537	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			105.00000	111	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,891.00000	1,877	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			132.00000	139	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,718.00000	1,704	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			378.00000	388	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			864.00000	853	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			202.00000	211	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,388.00000	1,377	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			139.00000	147	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,675.00000	1,662	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			94.00000	100	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,980.00000	1,965	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			62.00000	66	25.29	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	15.90	Put			2,298.00000	2,281	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			45.00000	49	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,531.00000	2,514	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			66.00000	70	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,252.00000	2,236	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			83.00000	89	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,069.00000	2,054	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			79.00000	84	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,115.00000	2,099	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			88.00000	94	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,024.00000	2,009	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			74.00000	79	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,160.00000	2,144	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			88.00000	94	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,024.00000	2,009	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			35.00000	38	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,721.00000	2,703	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			55.00000	59	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,391.00000	2,374	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			48.00000	52	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,484.00000	2,467	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			29.00000	31	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,865.00000	2,847	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			42.00000	46	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,578.00000	2,561	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			33.00000	36	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,769.00000	2,751	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			25.00000	27	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,961.00000	2,943	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			22.00000	24	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,058.00000	3,039	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			21.00000	22	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,107.00000	3,088	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			31.00000	33	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,817.00000	2,799	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			40.00000	43	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,626.00000	2,608	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			19.00000	21	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,155.00000	3,136	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			12.00000	13	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,498.00000	3,478	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			14.00000	15	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,400.00000	3,380	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			7.00000	8	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,843.00000	3,823	25.29	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	17.80	Call			5.00000	5	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,141.00000	4,120	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			2.00000	2	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,738.00000	4,717	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,337.00000	5,316	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,487.00000	5,466	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,137.00000	5,116	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			2.00000	2	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,688.00000	4,668	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			2.00000	3	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,588.00000	4,568	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,087.00000	5,067	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			10.00000	11	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,596.00000	3,577	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			37.00000	40	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,673.00000	2,656	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			70.00000	74	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,206.00000	2,190	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			155.00000	163	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,591.00000	1,579	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			125.00000	132	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,761.00000	1,747	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			111.00000	118	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,847.00000	1,833	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			99.00000	105	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,935.00000	1,921	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			212.00000	222	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,348.00000	1,338	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			125.00000	132	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,761.00000	1,747	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			147.00000	155	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,633.00000	1,620	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			94.00000	100	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,980.00000	1,965	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			70.00000	74	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,206.00000	2,190	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			62.00000	66	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,298.00000	2,281	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			83.00000	89	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,069.00000	2,054	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			42.00000	46	25.29	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	16.20	Put		2,578.00000	2,561	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		62.00000	66	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,298.00000	2,281	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		48.00000	52	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,484.00000	2,467	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		58.00000	62	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		2,344.00000	2,328	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		51.00000	55	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		2,437.00000	2,421	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		33.00000	36	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,769.00000	2,751	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		55.00000	59	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,391.00000	2,374	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		37.00000	40	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,673.00000	2,656	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		25.00000	27	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,961.00000	2,943	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		19.00000	21	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		3,155.00000	3,136	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		22.00000	24	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		3,058.00000	3,039	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		17.00000	18	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		3,253.00000	3,234	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		15.00000	16	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		3,351.00000	3,331	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		17.00000	18	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		3,253.00000	3,234	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		13.00000	14	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,449.00000	3,429	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		27.00000	29	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		2,913.00000	2,895	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		24.00000	26	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,010.00000	2,991	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		18.00000	20	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		3,204.00000	3,185	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call		16.00000	17	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put		3,302.00000	3,283	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		45.00000	49	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		2,531.00000	2,514	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		35.00000	38	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,721.00000	2,703	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		18.00000	20	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		3,204.00000	3,185	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		9.00000	10	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,695.00000	3,675	25.29	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	17.45	Call			8.00000	8	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,794.00000	3,774	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			7.00000	7	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,893.00000	3,873	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			6.00000	6	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,992.00000	3,972	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			2.00000	2	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,788.00000	4,767	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			1.00000	2	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,887.00000	4,867	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,987.00000	4,967	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,187.00000	5,166	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,287.00000	5,266	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,387.00000	5,366	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			4.00000	5	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,190.00000	4,170	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			4.00000	4	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,290.00000	4,269	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			3.00000	3	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,389.00000	4,369	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			3.00000	3	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,489.00000	4,468	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			4.00000	4	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,290.00000	4,269	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			3.00000	3	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,489.00000	4,468	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			2.00000	2	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,788.00000	4,767	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,987.00000	4,967	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			2.00000	2	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,838.00000	4,817	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,937.00000	4,917	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,037.00000	5,017	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,237.00000	5,216	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,437.00000	5,416	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	1	25.29	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	19.20	Put			5,536.00000	5,516	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,187.00000	5,166	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,387.00000	5,366	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,586.00000	5,566	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,686.00000	5,666	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,786.00000	5,766	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,886.00000	5,866	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			1.00000	1	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,237.00000	5,216	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,636.00000	5,616	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,736.00000	5,716	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			8.00000	9	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,744.00000	3,725	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			6.00000	7	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,942.00000	3,922	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			5.00000	6	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,041.00000	4,021	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			4.00000	4	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,240.00000	4,220	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			3.00000	4	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,339.00000	4,319	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			3.00000	3	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,439.00000	4,419	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			2.00000	3	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,538.00000	4,518	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			13.00000	14	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,449.00000	3,429	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			11.00000	12	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,547.00000	3,528	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			9.00000	11	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,645.00000	3,626	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			8.00000	9	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,744.00000	3,725	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			4.00000	4	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,240.00000	4,220	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			24.00000	26	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,010.00000	2,991	25.29	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	17.15	Call			12.00000	13	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,498.00000	3,478	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			14.00000	15	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,400.00000	3,380	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			9.00000	10	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,695.00000	3,675	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			7.00000	7	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,893.00000	3,873	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			31.00000	33	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,817.00000	2,799	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			66.00000	70	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,252.00000	2,236	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			273.00000	284	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,159.00000	1,149	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			503.00000	517	22.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			589.00000	582	22.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			405.00000	416	23.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			791.00000	782	23.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			485.00000	498	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			621.00000	613	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			315.00000	327	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,051.00000	1,042	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			604.00000	621	22.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			440.00000	436	22.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			561.00000	577	22.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			497.00000	493	22.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			485.00000	498	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			621.00000	613	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			467.00000	480	23.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			653.00000	646	23.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			330.00000	338	25.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,016.00000	1,004	25.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			341.00000	350	24.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			977.00000	965	24.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			582.00000	599	22.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			468.00000	464	22.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			541.00000	556	22.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			527.00000	522	22.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			626.00000	644	21.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			412.00000	409	21.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			582.00000	599	22.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			468.00000	464	22.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			701.00000	720	21.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			337.00000	336	21.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			650.00000	668	21.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.40	Put			386.00000	384	21.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			0.00000	751	21.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			0.00000	316	21.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	694	21.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			0.00000	359	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.88510		13.86660		23.35	0.00	0	3,466.00
£ / R On 14/09/2009 Currency Future	13.85	Call			871.00000	878	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			855.00000	843	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			852.00000	859	23.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			885.00000	874	23.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			798.00000	804	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			981.00000	969	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			732.00000	738	24.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,115.00000	1,102	24.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			748.00000	753	24.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,081.00000	1,068	24.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			780.00000	787	23.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,014.00000	1,002	23.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			780.00000	787	23.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,014.00000	1,002	23.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			702.00000	707	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,185.00000	1,172	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			673.00000	678	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,256.00000	1,243	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			659.00000	664	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,292.00000	1,279	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			717.00000	722	24.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,150.00000	1,137	24.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			546.00000	554	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,529.00000	1,519	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			472.00000	480	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,706.00000	1,695	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			350.00000	356	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,083.00000	2,071	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			407.00000	414	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,890.00000	1,879	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			432.00000	439	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,816.00000	1,804	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			459.00000	466	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,742.00000	1,731	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			546.00000	554	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,529.00000	1,519	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			628.00000	637	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,361.00000	1,352	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			578.00000	586	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
£ / R On 14/09/2009 Currency Future	14.75	Put		1,461.00000	1,451	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		472.00000	480	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,706.00000	1,695	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		501.00000	509	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,634.00000	1,623	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		530.00000	539	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,564.00000	1,553	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		486.00000	494	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,670.00000	1,659	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		515.00000	523	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,599.00000	1,588	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		561.00000	570	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,495.00000	1,485	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		530.00000	539	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,564.00000	1,553	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		419.00000	427	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,853.00000	1,841	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		445.00000	453	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,779.00000	1,767	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		594.00000	603	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,427.00000	1,418	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		407.00000	414	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,890.00000	1,879	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		350.00000	356	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,083.00000	2,071	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		383.00000	390	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		1,967.00000	1,955	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		339.00000	345	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,122.00000	2,110	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		329.00000	335	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,162.00000	2,149	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		372.00000	378	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,005.00000	1,993	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		687.00000	692	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,220.00000	1,207	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		309.00000	314	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,242.00000	2,229	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		611.00000	620	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,394.00000	1,385	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		561.00000	570	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,495.00000	1,485	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		395.00000	402	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,928.00000	1,917	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		717.00000	722	24.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,150.00000	1,137	24.30	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 14/09/2009 Currency Future	14.00	Call			815.00000	822	23.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			949.00000	937	23.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			833.00000	840	23.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			917.00000	905	23.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			764.00000	770	23.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,047.00000	1,035	23.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			646.00000	650	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,329.00000	1,315	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			419.00000	427	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,853.00000	1,841	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			290.00000	295	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,323.00000	2,310	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			395.00000	402	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,928.00000	1,917	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			309.00000	314	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,242.00000	2,229	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			290.00000	295	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,323.00000	2,310	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			272.00000	277	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,405.00000	2,392	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			255.00000	260	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,488.00000	2,475	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			486.00000	494	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,670.00000	1,659	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			360.00000	367	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,044.00000	2,032	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			318.00000	324	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,202.00000	2,189	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			360.00000	367	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,044.00000	2,032	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			299.00000	305	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,282.00000	2,270	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			281.00000	286	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,364.00000	2,351	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			263.00000	268	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,447.00000	2,433	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			687.00000	692	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,220.00000	1,207	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			224.00000	228	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,657.00000	2,643	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			764.00000	770	23.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,047.00000	1,035	23.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			611.00000	620	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,394.00000	1,385	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			459.00000	466	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
£ / R On 14/09/2009 Currency Future	15.15	Put		1,742.00000	1,731	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		628.00000	637	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,361.00000	1,352	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		911.00000	919	23.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		794.00000	784	23.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		871.00000	878	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		855.00000	843	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		798.00000	804	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		981.00000	969	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		646.00000	650	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,329.00000	1,315	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		891.00000	898	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		824.00000	813	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		852.00000	859	23.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		885.00000	874	23.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call		931.00000	940	22.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put		764.00000	755	22.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		951.00000	960	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		735.00000	724	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		702.00000	707	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,185.00000	1,172	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		1,014.00000	1,023	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		648.00000	638	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		972.00000	980	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		705.00000	695	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		891.00000	898	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		824.00000	813	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		0.00000	1,050	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		0.00000	615	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		0.00000	1,001	22.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		0.00000	666	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.06470	14.04950		23.41	0.00	0	5.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,156.00000	1,103	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,157.00000	1,088	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,138.00000	1,084	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,188.00000	1,119	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		1,084.00000	1,030	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,284.00000	1,215	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		1,017.00000	964	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,417.00000	1,349	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		1,049.00000	996	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,350.00000	1,281	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,066.00000	1,013	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,317.00000	1,248	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		1,033.00000	980	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.40	Put		1,383.00000	1,315	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,001.00000	948	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,451.00000	1,383	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		872.00000	820	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,722.00000	1,655	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		890.00000	837	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,690.00000	1,623	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		970.00000	917	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,521.00000	1,453	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		941.00000	888	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,591.00000	1,523	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		908.00000	855	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,658.00000	1,591	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		837.00000	785	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,788.00000	1,721	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		804.00000	752	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,854.00000	1,787	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		771.00000	720	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,922.00000	1,855	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		652.00000	602	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,203.00000	2,138	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,138.00000	1,084	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,188.00000	1,119	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		1,101.00000	1,048	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,252.00000	1,183	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,215.00000	1,162	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,065.00000	997	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,175.00000	1,122	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,126.00000	1,057	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		970.00000	917	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,521.00000	1,453	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,119.00000	1,066	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,220.00000	1,151	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		985.00000	932	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,486.00000	1,418	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		955.00000	902	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,556.00000	1,488	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		926.00000	874	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,627.00000	1,559	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		787.00000	736	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,888.00000	1,821	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		1,235.00000	1,182	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,036.00000	968	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		1,195.00000	1,142	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,095.00000	1,027	23.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.05	Call			1,156.00000	1,103	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,157.00000	1,088	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			1,119.00000	1,066	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,220.00000	1,151	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			985.00000	932	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,486.00000	1,418	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			855.00000	802	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,755.00000	1,688	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			955.00000	902	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,556.00000	1,488	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			820.00000	768	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,821.00000	1,754	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			1,256.00000	1,202	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,006.00000	938	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			1,215.00000	1,162	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,065.00000	997	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			1,033.00000	980	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,383.00000	1,315	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			872.00000	820	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,722.00000	1,655	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			1,295.00000	1,242	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			946.00000	877	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	1,262	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			0.00000	847	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	1,223	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			0.00000	908	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	1,182	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			0.00000	968	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	996	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			0.00000	1,281	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.40010		12.46820		22.67	10,416,084.00	840	19,106.00
€ / R On 12/06/2009 Currency Future	12.45	Call			507.00000	471	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			489.00000	521	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			450.00000	417	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			582.00000	617	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			385.00000	355	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			717.00000	755	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			319.00000	288	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			850.00000	888	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			335.00000	304	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			817.00000	854	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			231.00000	207	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,063.00000	1,106	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			219.00000	195	24.15	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	13.35	Put			1,101.00000	1,145	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			244.00000	219	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,026.00000	1,069	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			258.00000	231	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			990.00000	1,031	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			272.00000	245	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			954.00000	995	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			272.00000	245	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			954.00000	995	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			303.00000	273	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			884.00000	923	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			184.00000	163	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,216.00000	1,263	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			155.00000	136	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,337.00000	1,386	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			146.00000	128	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,378.00000	1,428	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			207.00000	184	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,139.00000	1,184	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			219.00000	195	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,101.00000	1,145	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			303.00000	273	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			884.00000	923	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			371.00000	337	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			753.00000	787	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			287.00000	259	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			919.00000	958	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			353.00000	320	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			785.00000	820	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			195.00000	173	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,177.00000	1,223	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			155.00000	136	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,337.00000	1,386	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			146.00000	128	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,378.00000	1,428	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			129.00000	113	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,461.00000	1,513	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			114.00000	99	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,546.00000	1,599	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			164.00000	145	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,296.00000	1,345	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			231.00000	207	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,063.00000	1,106	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			174.00000	154	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,256.00000	1,304	24.15	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	Call			107.00000	93	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,589.00000	1,643	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			100.00000	87	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,632.00000	1,687	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			88.00000	76	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,720.00000	1,776	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			42.00000	35	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,224.00000	2,285	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			39.00000	32	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,271.00000	2,332	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			63.00000	54	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,945.00000	2,004	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			83.00000	71	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,765.00000	1,821	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			121.00000	106	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,503.00000	1,556	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			164.00000	145	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,296.00000	1,345	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			174.00000	154	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,256.00000	1,304	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			129.00000	113	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,461.00000	1,513	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			207.00000	184	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,139.00000	1,184	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			88.00000	76	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,720.00000	1,776	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			52.00000	44	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,083.00000	2,143	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			29.00000	24	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,461.00000	2,524	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			19.00000	15	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,750.00000	2,815	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			68.00000	58	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,900.00000	1,958	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			78.00000	66	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,809.00000	1,866	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			353.00000	320	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			785.00000	820	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			400.00000	369	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			682.00000	719	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			571.00000	533	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			403.00000	433	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			549.00000	512	22.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			431.00000	462	22.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			594.00000	555	22.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.25	Put		376.00000	405	22.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		549.00000	512	22.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		431.00000	462	22.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		468.00000	434	23.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		550.00000	584	23.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		487.00000	452	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		519.00000	552	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		433.00000	400	23.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		614.00000	650	23.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		700.00000	656	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		282.00000	306	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		619.00000	578	21.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		351.00000	378	21.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		672.00000	629	21.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		303.00000	329	21.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		645.00000	603	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		326.00000	353	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		938.00000	885	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		170.00000	185	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		866.00000	815	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		198.00000	215	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		797.00000	748	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		229.00000	248	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		731.00000	684	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		263.00000	284	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		528.00000	491	22.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		460.00000	491	22.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		901.00000	849	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		183.00000	199	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		831.00000	781	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		213.00000	231	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		764.00000	716	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		246.00000	265	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		468.00000	434	23.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		550.00000	584	23.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		672.00000	629	21.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		303.00000	329	21.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		416.00000	384	23.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		648.00000	684	23.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		700.00000	656	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		282.00000	306	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		645.00000	603	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		326.00000	353	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		975.00000	921	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		157.00000	171	21.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.85	Call			831.00000	781	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			213.00000	231	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			433.00000	400	23.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			614.00000	650	23.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			371.00000	337	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			753.00000	787	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			450.00000	417	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			582.00000	617	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			571.00000	533	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			403.00000	433	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			528.00000	491	22.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			460.00000	491	22.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			385.00000	355	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			717.00000	755	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			137.00000	120	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,419.00000	1,470	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			114.00000	99	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,546.00000	1,599	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			73.00000	62	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,854.00000	1,912	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			55.00000	47	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,037.00000	2,097	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			48.00000	41	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,130.00000	2,190	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			36.00000	30	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,318.00000	2,380	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			31.00000	26	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,413.00000	2,476	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			27.00000	22	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,509.00000	2,572	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			23.00000	19	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,605.00000	2,669	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			59.00000	50	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,991.00000	2,050	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			45.00000	38	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,177.00000	2,238	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			68.00000	58	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,900.00000	1,958	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			59.00000	50	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,991.00000	2,050	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			45.00000	38	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,177.00000	2,238	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			34.00000	28	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,365.00000	2,428	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			25.00000	21	24.15	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	15.00	Put		2,557.00000	2,620	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		22.00000	18	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		2,653.00000	2,718	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		16.00000	13	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,848.00000	2,913	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		14.00000	11	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,945.00000	3,011	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		12.00000	9	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		3,043.00000	3,109	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		10.00000	8	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		3,142.00000	3,208	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		34.00000	28	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		2,365.00000	2,428	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		29.00000	24	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,461.00000	2,524	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		16.00000	13	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,848.00000	2,913	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		94.00000	81	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,676.00000	1,731	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		287.00000	259	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		919.00000	958	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		94.00000	81	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,676.00000	1,731	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		83.00000	71	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,765.00000	1,821	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		78.00000	66	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,809.00000	1,866	24.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			12.57970	12.65080		22.99	578,666.20	46	274.00
€ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	748	23.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		0.00000	818	23.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		739.00000	694	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		888.00000	915	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		672.00000	625	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,021.00000	1,046	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		600.00000	551	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,149.00000	1,172	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		618.00000	569	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,117.00000	1,140	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		618.00000	569	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,117.00000	1,140	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		497.00000	454	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,347.00000	1,374	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		482.00000	439	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,381.00000	1,409	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		513.00000	469	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.45	Put			1,313.00000	1,339	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			530.00000	485	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,279.00000	1,305	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			547.00000	501	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,246.00000	1,271	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			547.00000	501	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,246.00000	1,271	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			582.00000	534	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,181.00000	1,204	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			437.00000	396	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,486.00000	1,517	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			396.00000	357	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,595.00000	1,628	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			383.00000	345	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,632.00000	1,666	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			467.00000	424	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,416.00000	1,444	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			564.00000	517	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,213.00000	1,237	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			564.00000	517	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,213.00000	1,237	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			530.00000	485	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,279.00000	1,305	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			657.00000	606	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,056.00000	1,077	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			423.00000	383	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,522.00000	1,553	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			452.00000	410	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,451.00000	1,480	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			383.00000	345	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,632.00000	1,666	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			370.00000	333	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,670.00000	1,704	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			358.00000	322	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,707.00000	1,742	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			335.00000	300	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,784.00000	1,820	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			409.00000	370	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,559.00000	1,590	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			637.00000	588	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,086.00000	1,108	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			312.00000	279	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,862.00000	1,899	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			196.00000	171	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,395.00000	2,442	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.80	Call			409.00000	370	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,559.00000	1,590	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			335.00000	300	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,784.00000	1,820	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			291.00000	259	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,941.00000	1,980	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			272.00000	241	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,021.00000	2,061	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			253.00000	224	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,102.00000	2,144	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			235.00000	207	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,185.00000	2,228	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			467.00000	424	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,416.00000	1,444	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			291.00000	259	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,941.00000	1,980	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			272.00000	241	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,021.00000	2,061	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			776.00000	730	23.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			825.00000	850	23.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			739.00000	694	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			888.00000	915	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			705.00000	661	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			954.00000	981	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			482.00000	439	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,381.00000	1,409	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			346.00000	311	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,745.00000	1,781	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			323.00000	289	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,823.00000	1,859	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			302.00000	269	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,901.00000	1,939	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			637.00000	588	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,086.00000	1,108	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			705.00000	661	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			954.00000	981	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			722.00000	677	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			921.00000	948	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			688.00000	645	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			987.00000	1,015	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			396.00000	357	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,595.00000	1,628	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			657.00000	606	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,056.00000	1,077	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			452.00000	410	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.65	Put		1,451.00000	1,480	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		757.00000	712	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		856.00000	882	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		814.00000	767	23.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		764.00000	787	23.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		896.00000	848	22.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		645.00000	669	22.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		855.00000	807	22.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		704.00000	727	22.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		814.00000	767	23.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		764.00000	787	23.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		0.00000	913	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		0.00000	583	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		0.00000	869	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		0.00000	640	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		0.00000	828	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		0.00000	698	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	787	22.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		0.00000	757	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.74140	12.81570		23.38	254,828.00	20	20.00
€ / R On 14/12/2009 Currency Future	12.80	Call		1,020.00000	969	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,005.00000	1,028	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		947.00000	899	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,132.00000	1,157	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		881.00000	830	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,266.00000	1,289	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		804.00000	755	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,388.00000	1,414	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		842.00000	792	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,326.00000	1,351	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		822.00000	773	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,357.00000	1,382	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		822.00000	773	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,357.00000	1,382	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		714.00000	668	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,548.00000	1,577	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		697.00000	652	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,582.00000	1,611	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		731.00000	685	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,516.00000	1,544	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		749.00000	702	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,483.00000	1,511	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		767.00000	719	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,451.00000	1,478	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		749.00000	702	24.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.55	Put		1,483.00000	1,511	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		785.00000	737	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,419.00000	1,446	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		649.00000	605	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,683.00000	1,714	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		861.00000	811	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,296.00000	1,320	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		391.00000	359	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,425.00000	2,467	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		681.00000	636	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,615.00000	1,645	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		618.00000	575	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,752.00000	1,784	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		588.00000	547	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,822.00000	1,856	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		559.00000	520	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		1,894.00000	1,928	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		532.00000	493	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		1,966.00000	2,002	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		842.00000	792	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,326.00000	1,351	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		804.00000	755	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,388.00000	1,414	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		664.00000	621	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,649.00000	1,679	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		633.00000	590	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,717.00000	1,749	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		603.00000	561	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		1,787.00000	1,820	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		930.00000	882	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,165.00000	1,191	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		897.00000	850	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,232.00000	1,259	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		714.00000	668	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,548.00000	1,577	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		897.00000	850	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,232.00000	1,259	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		649.00000	605	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,683.00000	1,714	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		914.00000	866	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,198.00000	1,225	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		664.00000	621	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,649.00000	1,679	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		633.00000	590	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,717.00000	1,749	24.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.10	Call			574.00000	533	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			1,858.00000	1,892	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			588.00000	547	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			1,822.00000	1,856	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			965.00000	916	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,099.00000	1,124	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			983.00000	933	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,067.00000	1,092	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			914.00000	866	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,198.00000	1,225	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			731.00000	685	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,516.00000	1,544	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			983.00000	933	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,067.00000	1,092	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			1,120.00000	1,067	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			854.00000	876	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			1,080.00000	1,026	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			914.00000	935	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			1,040.00000	988	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			974.00000	996	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			1,001.00000	951	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,036.00000	1,059	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			930.00000	882	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,165.00000	1,191	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	1,127	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			0.00000	786	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	1,087	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			0.00000	846	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	1,047	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			0.00000	905	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	1,007	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			0.00000	965	23.28	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.21300		242.16700		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			290.75800		290.70200		0.00	0.00	0	697.00
ALBI On 06/08/2009 Index Future			296.60800		296.54400		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			288.27800		288.20200		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			124.18600		124.13600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			126.68400		126.63000		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			128.93500		128.87800		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			292.67050		292.60500		0.00	0.00	0	186.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
GOVI On 06/08/2009 jGovi		298.55900	298.48550		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi		303.86400	303.78450		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		348.00900	345.77700		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future		356.85400	354.56200		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		365.69800	363.34800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.71900	7.71200		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.37600	8.40700		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.03000	8.07600		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.44700	8.47400		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.47300	8.51300		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.56100	8.60200		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.50500	8.54700		32.88	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		8.06700	8.02900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		7.00200	6.93200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.93500	6.91600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.45100	7.46800		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.45700	7.48100		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		8.09500	8.12000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.12900	8.15900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote		8.33800	8.37800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote		8.33800	8.38200		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod		9.87700	9.87800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod		9.39200	9.39200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod		8.87100	8.87000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future		280.51400	280.49700		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
OTH1 On 06/08/2009 Index Future			286.15800		286.13400		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			291.24200		291.21400		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.56700		6.58300		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,390.00000	3,410	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			6.01100		6.03300		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,835.00000	3,858	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	7	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,082.00000	4,105	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			5.00000	5	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,281.00000	1,281	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			60.00000	60	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.03000		8.04000		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			433.00000	425	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,049.00000	4,984	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,662.00000	5,696	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			332.00000	310	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			53.00000	50	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,254.00000	9,194	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.01300		8.02400		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,888.00000	7,923	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,359.00000	1,334	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.09900		8.11100		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,199.00000	3,215	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,484.00000	6,436	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.19600		8.20900		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,499.00000	4,520	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,847.00000	6,802	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.58300		8.58300		24.30	9,706.19	80	13,085.00
R186 On 07/05/2009 Bond Future	9.00	Call			6,038.00000	5,991	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,917.00000	1,870	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			1,387.00000	1,345	23.90	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,537.00000	7,495	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			232.00000	217	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			15,022.00000	15,006	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			18.00000	16	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			24,361.00000	24,359	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.58400		8.58400		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			9,422.00000	9,394	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,341.00000	5,313	26.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 06/08/2009 Bond Future	7.50	Call			2,992.00000	2,968	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,720.00000	14,696	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.63300		8.63300		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			11,208.00000	11,187	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,644.00000	7,623	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			4,731.00000	4,712	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,852.00000	16,833	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.68500		8.68600		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			9,617.00000	9,603	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			14,008.00000	13,985	26.74	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			890.00000	881	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			423.00000	415	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.07600		8.08500		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,269.00000	5,297	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			164.00000	152	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.04700		8.05800		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,144.00000	6,171	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,102.00000	1,081	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.11800		8.13000		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,500.00000	2,512	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,177.00000	5,139	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.19800		8.21100		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,128.00000	3,143	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,019.00000	5,982	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.42600		8.42600		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,118.00000	4,094	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			821.00000	797	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.41700		8.41700		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,851.00000	6,836	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,206.00000	2,191	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.48600		8.48600		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,872.00000	2,861	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,594.00000	8,583	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.56100		8.56200		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,418.00000	5,411	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,413.00000	7,400	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.46900		8.47900		18.16	0.00	0	315.00
R204 On 07/05/2009 Bond Future	8.75	Call			3,197.00000	3,206	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,495.00000	1,440	18.32	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	Call			636.00000	626	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			5,415.00000	5,342	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			4,225.00000	4,244	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			987.00000	943	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.46600		8.47600		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			7,200.00000	7,227	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,517.00000	2,481	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.52700		8.53900		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,382.00000	3,396	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,008.00000	9,949	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.59400		8.60600		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			5,945.00000	5,968	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,407.00000	8,359	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.02300		8.03200		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call			3,801.00000	3,821	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			214.00000	200	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.98800		7.99900		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,024.00000	1,027	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,728.00000	4,692	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,276.00000	5,300	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			866.00000	850	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.06300		8.07500		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,123.00000	2,133	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,130.00000	4,099	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.15000		8.16300		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			2,597.00000	2,609	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,790.00000	4,759	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.57200		8.57200		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,908.00000	3,879	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,187.00000	1,158	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.57300		8.57300		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			6,956.00000	6,939	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,757.00000	2,740	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.63200		8.63200		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			3,003.00000	2,991	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,484.00000	10,472	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.69500		8.69600		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			5,985.00000	5,976	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,783.00000	8,768	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.65700		8.64200		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,738.00000	2,648	22.12	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 07/05/2009 Bond Future	8.75	Put			2,024.00000	2,034	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.66900		8.65400		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			6,834.00000	6,752	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,035.00000	3,052	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.72800		8.71100		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			3,473.00000	3,420	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,986.00000	10,042	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.81700		8.80000		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			6,608.00000	6,542	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,535.00000	8,576	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.34200		8.34200		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,423.00000	6,390	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,023.00000	991	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.33700		8.33700		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			4,727.00000	4,703	32.05	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put			7,750.00000	7,727	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			7,888.00000	7,865	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,426.00000	4,403	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.36900		8.37000		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			3,940.00000	3,926	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,673.00000	14,651	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			14,071.00000	14,062	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3,501.00000	3,484	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			3,258.00000	3,245	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,707.00000	16,686	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.40400		8.40400		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			6,468.00000	6,453	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,886.00000	14,870	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			16,652.00000	16,639	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			4,727.00000	4,713	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			288.93600		288.87300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			294.74900		294.67800		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			299.98600		299.90900		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.52040		6.61770		21.15	1,304,080.00	200	8,804.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			272.00000	214	21.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			254.00000	293	21.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			252.00000	198	22.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			284.00000	327	22.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			234.00000	183	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			316.00000	362	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			218.00000	170	23.22	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	6.75	Put		350.00000	399	23.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		252.00000	198	22.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		284.00000	327	22.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		292.00000	231	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		225.00000	261	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		203.00000	158	23.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		385.00000	437	23.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		203.00000	158	23.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		385.00000	437	23.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		176.00000	137	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		459.00000	516	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		189.00000	147	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		421.00000	476	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		315.00000	251	21.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		197.00000	230	21.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		234.00000	183	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		316.00000	362	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		165.00000	123	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		497.00000	553	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		165.00000	123	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		497.00000	553	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		176.00000	137	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		459.00000	516	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		189.00000	147	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		421.00000	476	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		140.00000	99	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		573.00000	629	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		154.00000	111	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		537.00000	590	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		127.00000	89	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		610.00000	668	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		115.00000	79	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		648.00000	709	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		140.00000	99	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		573.00000	629	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		115.00000	79	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		648.00000	709	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		27.00000	15	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,209.00000	1,295	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		21.00000	11	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,303.00000	1,391	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		44.00000	26	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,026.00000	1,106	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		68.00000	44	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		851.00000	923	24.53	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	Call		94.00000	63	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		726.00000	793	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		104.00000	71	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		686.00000	750	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		292.00000	231	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		225.00000	261	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		340.00000	272	20.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		172.00000	201	20.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		367.00000	295	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		149.00000	174	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		367.00000	295	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		149.00000	174	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		429.00000	349	19.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		111.00000	128	19.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		104.00000	71	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		686.00000	750	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		85.00000	56	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		767.00000	835	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		68.00000	44	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		851.00000	923	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		55.00000	34	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		937.00000	1,014	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		76.00000	49	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		808.00000	879	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		61.00000	39	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		893.00000	968	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		499.00000	413	19.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		81.00000	92	19.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		659.00000	566	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		42.00000	46	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		577.00000	486	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		59.00000	66	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		499.00000	413	19.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		81.00000	92	19.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		429.00000	349	19.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		111.00000	128	19.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		617.00000	525	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		50.00000	55	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		537.00000	449	19.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		70.00000	78	19.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		463.00000	380	19.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		95.00000	109	19.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		397.00000	321	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		129.00000	150	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		537.00000	449	19.38	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	6.15	Put		70.00000	78	19.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		49.00000	30	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		981.00000	1,059	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		39.00000	23	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,071.00000	1,152	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		85.00000	56	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		767.00000	835	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		34.00000	20	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,117.00000	1,200	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		34.00000	20	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,117.00000	1,200	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		27.00000	15	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,209.00000	1,295	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		21.00000	11	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,303.00000	1,391	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		16.00000	8	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,399.00000	1,488	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		13.00000	6	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,495.00000	1,586	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		10.00000	5	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,592.00000	1,684	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		7.00000	3	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,690.00000	1,783	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		10.00000	5	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,592.00000	1,684	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		49.00000	30	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		981.00000	1,059	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		340.00000	272	20.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		172.00000	201	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.58330	6.68060		21.79	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		406.00000	341	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		426.00000	457	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		426.00000	358	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		395.00000	424	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		388.00000	325	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		458.00000	492	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		406.00000	341	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		426.00000	457	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		371.00000	310	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		491.00000	527	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		371.00000	310	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		491.00000	527	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		340.00000	283	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		559.00000	600	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		312.00000	260	24.07	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	7.00	Put		631.00000	676	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		340.00000	283	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		559.00000	600	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		355.00000	296	23.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		524.00000	563	23.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		446.00000	375	21.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		365.00000	392	21.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		426.00000	358	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		395.00000	424	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		325.00000	271	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		595.00000	638	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		299.00000	244	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		668.00000	711	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		325.00000	271	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		595.00000	638	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		299.00000	244	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		668.00000	711	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		271.00000	215	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		740.00000	781	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		287.00000	229	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		706.00000	746	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		287.00000	229	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		706.00000	746	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		487.00000	415	21.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		306.00000	331	21.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		255.00000	201	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		775.00000	818	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		227.00000	176	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		846.00000	893	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		510.00000	435	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		279.00000	301	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		466.00000	394	21.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		335.00000	361	21.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		271.00000	215	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		740.00000	781	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		241.00000	188	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		810.00000	855	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		560.00000	479	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		230.00000	246	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		510.00000	435	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		279.00000	301	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		227.00000	176	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		846.00000	893	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		201.00000	154	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		920.00000	971	24.07	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	Call		255.00000	201	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		775.00000	818	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		201.00000	154	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		920.00000	971	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		178.00000	134	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		997.00000	1,051	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		214.00000	165	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		883.00000	932	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		189.00000	144	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		958.00000	1,011	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		167.00000	125	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,036.00000	1,092	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		588.00000	504	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		207.00000	221	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		534.00000	456	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		253.00000	272	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		620.00000	532	19.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		190.00000	198	19.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		466.00000	394	21.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		335.00000	361	21.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		534.00000	456	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		253.00000	272	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.63950	6.73650		21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		520.00000	445	22.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		533.00000	556	22.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		539.00000	462	22.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		502.00000	523	22.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		502.00000	429	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		566.00000	590	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		502.00000	429	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		566.00000	590	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		485.00000	414	22.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		598.00000	625	22.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		469.00000	399	23.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		632.00000	660	23.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		558.00000	480	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		472.00000	491	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		617.00000	538	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		381.00000	398	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		577.00000	499	21.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		441.00000	459	21.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		438.00000	372	23.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		701.00000	733	23.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		410.00000	343	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		773.00000	803	23.72	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	Call		380.00000	311	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		843.00000	872	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		347.00000	282	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		911.00000	942	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		662.00000	578	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		326.00000	339	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		469.00000	399	23.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		632.00000	660	23.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		717.00000	625	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		280.00000	285	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		662.00000	578	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		326.00000	339	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		687.00000	601	20.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		300.00000	311	20.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		639.00000	557	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		352.00000	368	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		597.00000	519	21.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		410.00000	429	21.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		453.00000	386	23.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		666.00000	696	23.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		424.00000	360	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		737.00000	770	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		397.00000	327	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		810.00000	837	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		639.00000	557	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		352.00000	368	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		558.00000	480	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		472.00000	491	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		453.00000	386	23.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		666.00000	696	23.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		397.00000	327	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		810.00000	837	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		363.00000	296	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		877.00000	907	23.72	0.00	0	0.00

Total for Derivatives:							199,673,975.59	21,128	469,555.00
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Grand Total:							199,673,975.59	21,128	469,555.00
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