



# Daily MTM Report

Daily summary for 09/04/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR3 On 23/04/2009 Bond			15.78800	15.82500			0.00	0	0.00
R153 On 31/08/2010 Bond			6.66000	6.72500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.06000	8.13000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.60500	8.69000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.10000	8.17500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.44000	8.51000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.49000	8.56000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.06000	8.13000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.62000	8.69500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.71800	8.79800			0.00	0	0.00
R209 On 31/03/2036 Bond			8.32000	8.41000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/06/2009 Currency Future			9.14770	9.28090		24.93	45,884,863.20	5,016	231,896.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		379.00000	320	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		399.00000	472	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		400.00000	338	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		369.00000	440	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call		520.00000	442	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put		239.00000	294	23.99	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		422.00000	356	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		341.00000	409	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		153.00000	127	29.75	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		1,072.00000	1,179	29.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		293.00000	246	26.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		562.00000	648	26.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		265.00000	222	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		634.00000	724	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		205.00000	171	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		824.00000	923	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		239.00000	200	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		708.00000	802	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		127.00000	105	30.68	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,246.00000	1,357	30.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		293.00000	246	26.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		562.00000	648	26.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		279.00000	234	26.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		598.00000	686	26.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		265.00000	222	27.20	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		634.00000	724	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		216.00000	180	28.12	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		785.00000	882	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		279.00000	234	26.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		598.00000	686	26.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		227.00000	189	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		746.00000	842	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		169.00000	140	29.29	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		988.00000	1,092	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		161.00000	133	29.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		1,030.00000	1,135	29.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.80	Call			89.00000	73	32.54	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,608.00000	1,725	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			169.00000	140	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			988.00000	1,092	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			153.00000	127	29.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,072.00000	1,179	29.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			116.00000	95	31.14	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,335.00000	1,448	31.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			133.00000	110	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,202.00000	1,312	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			111.00000	91	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,380.00000	1,493	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			17.00000	14	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,736.00000	2,866	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			5.00000	4	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,524.00000	3,656	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			97.00000	80	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,516.00000	1,632	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			101.00000	83	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,471.00000	1,585	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			106.00000	87	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,425.00000	1,539	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			139.00000	115	30.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,158.00000	1,267	30.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			177.00000	147	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			946.00000	1,049	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			121.00000	100	30.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,290.00000	1,402	30.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			146.00000	121	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,115.00000	1,223	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			195.00000	162	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			864.00000	965	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			186.00000	154	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			905.00000	1,007	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			139.00000	115	30.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,158.00000	1,267	30.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			133.00000	110	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,202.00000	1,312	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			127.00000	105	30.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,246.00000	1,357	30.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			101.00000	83	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,471.00000	1,585	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			251.00000	210	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			670.00000	763	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			177.00000	147	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.05	Put		946.00000	1,049	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		106.00000	87	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		1,425.00000	1,539	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		111.00000	91	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,380.00000	1,493	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		82.00000	67	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,701.00000	1,819	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		67.00000	55	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,836.00000	1,957	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		59.00000	48	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		1,928.00000	2,050	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		86.00000	70	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,655.00000	1,772	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		89.00000	73	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,608.00000	1,725	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		77.00000	63	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,746.00000	1,865	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		45.00000	36	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,114.00000	2,238	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		29.00000	23	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		2,398.00000	2,525	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		27.00000	21	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,446.00000	2,574	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		22.00000	17	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,591.00000	2,719	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		55.00000	44	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,974.00000	2,097	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		86.00000	70	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,655.00000	1,772	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		308.00000	259	26.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		527.00000	611	26.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		205.00000	171	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		824.00000	923	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		227.00000	189	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		746.00000	842	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		342.00000	288	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		461.00000	540	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		549.00000	468	23.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		218.00000	270	23.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		549.00000	468	23.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		218.00000	270	23.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		644.00000	552	23.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		163.00000	205	23.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		678.00000	583	23.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		147.00000	185	23.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.70	Call			713.00000	614	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			132.00000	167	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			788.00000	685	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			107.00000	137	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			750.00000	649	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			119.00000	151	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			907.00000	797	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			76.00000	99	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			750.00000	649	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			119.00000	151	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			611.00000	523	23.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			180.00000	225	23.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,077.00000	960	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			46.00000	62	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			991.00000	877	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			60.00000	79	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			827.00000	721	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			96.00000	123	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			493.00000	419	24.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			262.00000	321	24.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			444.00000	376	24.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			313.00000	378	24.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,034.00000	918	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			53.00000	70	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			949.00000	837	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			68.00000	89	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			867.00000	759	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			86.00000	111	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			580.00000	495	23.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			199.00000	247	23.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			468.00000	397	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			287.00000	350	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,257.00000	1,134	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			27.00000	37	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,166.00000	1,046	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			35.00000	48	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			827.00000	721	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			96.00000	123	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			907.00000	797	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			76.00000	99	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,121.00000	1,002	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			41.00000	55	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			949.00000	837	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			68.00000	89	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			580.00000	495	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
\$ / R On 12/06/2009 Currency Future	8.90	Put			199.00000	247	23.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			788.00000	685	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			107.00000	137	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			713.00000	614	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			132.00000	167	23.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			644.00000	552	23.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			163.00000	205	23.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			468.00000	397	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			287.00000	350	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			379.00000	320	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			399.00000	472	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			422.00000	356	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			341.00000	409	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			251.00000	210	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			670.00000	763	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			342.00000	288	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			461.00000	540	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			161.00000	133	29.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,030.00000	1,135	29.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			93.00000	76	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,562.00000	1,679	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			59.00000	48	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,928.00000	2,050	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			51.00000	41	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,020.00000	2,144	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			72.00000	59	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,791.00000	1,911	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			63.00000	51	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,882.00000	2,003	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			82.00000	67	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,701.00000	1,819	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			63.00000	51	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,882.00000	2,003	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			48.00000	38	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,067.00000	2,191	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			42.00000	33	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,161.00000	2,286	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			36.00000	29	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,255.00000	2,381	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			31.00000	25	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,350.00000	2,477	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			39.00000	31	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,208.00000	2,333	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			34.00000	27	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,303.00000	2,429	33.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call		25.00000	20	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put		2,494.00000	2,622	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call		19.00000	15	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put		2,688.00000	2,817	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		16.00000	12	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,785.00000	2,915	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call		14.00000	11	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,883.00000	3,013	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		12.00000	9	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		2,981.00000	3,111	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		23.00000	18	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		2,542.00000	2,671	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		20.00000	16	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		2,639.00000	2,768	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		15.00000	12	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,834.00000	2,964	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		34.00000	27	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		2,303.00000	2,429	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		16.00000	12	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,785.00000	2,915	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		48.00000	38	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		2,067.00000	2,191	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		42.00000	33	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		2,161.00000	2,286	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		67.00000	55	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,836.00000	1,957	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		45.00000	36	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,114.00000	2,238	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		195.00000	162	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		864.00000	965	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		216.00000	180	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		785.00000	882	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		360.00000	303	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		429.00000	506	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		325.00000	273	26.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		494.00000	575	26.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		325.00000	273	26.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		494.00000	575	26.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		360.00000	303	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		429.00000	506	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.28470	9.42070		25.16	1,401,989.70	151	2,901.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		627.00000	568	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		606.00000	683	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		647.00000	586	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		577.00000	652	25.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.65	Call			537.00000	486	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			766.00000	851	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			349.00000	315	28.87	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,328.00000	1,431	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			490.00000	444	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			870.00000	959	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			424.00000	384	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,053.00000	1,149	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			476.00000	431	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			905.00000	996	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			521.00000	471	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			800.00000	887	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			505.00000	457	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			835.00000	923	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			462.00000	418	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			942.00000	1,034	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			462.00000	418	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			942.00000	1,034	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			378.00000	343	28.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,208.00000	1,308	28.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			368.00000	333	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,247.00000	1,348	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			358.00000	324	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,287.00000	1,389	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			358.00000	324	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,287.00000	1,389	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			330.00000	299	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,410.00000	1,514	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			283.00000	256	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,562.00000	1,671	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			232.00000	209	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,761.00000	1,875	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			38.00000	34	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,617.00000	3,749	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			251.00000	227	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,681.00000	1,792	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			262.00000	236	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,641.00000	1,752	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			272.00000	246	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,601.00000	1,711	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			339.00000	307	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,369.00000	1,472	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			389.00000	352	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,168.00000	1,268	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			306.00000	277	29.21	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,485.00000	1,592	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		294.00000	266	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,524.00000	1,631	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		412.00000	373	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,091.00000	1,188	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		449.00000	406	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		978.00000	1,072	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		400.00000	362	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,130.00000	1,228	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		318.00000	288	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,447.00000	1,553	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		306.00000	277	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,485.00000	1,592	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		251.00000	227	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,681.00000	1,792	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		318.00000	288	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,447.00000	1,553	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		368.00000	333	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,247.00000	1,348	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		389.00000	352	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,168.00000	1,268	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		436.00000	395	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,015.00000	1,110	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		174.00000	157	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,054.00000	2,172	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		554.00000	501	26.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		733.00000	816	26.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		521.00000	471	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		800.00000	887	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		490.00000	444	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		870.00000	959	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		349.00000	315	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,328.00000	1,431	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		571.00000	517	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		700.00000	782	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		537.00000	486	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		766.00000	851	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		589.00000	533	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		668.00000	749	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		412.00000	373	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,091.00000	1,188	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		242.00000	218	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,721.00000	1,833	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		223.00000	201	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,802.00000	1,916	29.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.15	Call			400.00000	362	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,130.00000	1,228	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			214.00000	193	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,843.00000	1,958	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			197.00000	178	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,927.00000	2,043	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			262.00000	236	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,641.00000	1,752	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			214.00000	193	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,843.00000	1,958	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			182.00000	163	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,011.00000	2,129	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			242.00000	218	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,721.00000	1,833	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			206.00000	185	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,885.00000	2,000	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			424.00000	384	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,053.00000	1,149	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			206.00000	185	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,885.00000	2,000	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			189.00000	170	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			1,969.00000	2,086	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			294.00000	266	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,524.00000	1,631	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			197.00000	178	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,927.00000	2,043	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			167.00000	150	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,096.00000	2,216	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			668.00000	605	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			547.00000	621	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			732.00000	666	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			461.00000	531	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			608.00000	550	25.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			637.00000	716	25.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			571.00000	517	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			700.00000	782	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			755.00000	687	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			434.00000	502	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			627.00000	568	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			606.00000	683	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			689.00000	625	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			518.00000	591	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			608.00000	550	25.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			637.00000	716	25.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			476.00000	431	26.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.85	Put		905.00000	996	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		449.00000	406	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		978.00000	1,072	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		710.00000	646	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		489.00000	561	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		554.00000	501	26.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		733.00000	816	26.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		779.00000	709	24.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		409.00000	474	24.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		915.00000	832	23.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		294.00000	347	23.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		948.00000	863	23.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		277.00000	328	23.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		779.00000	709	24.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		409.00000	474	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.40730	9.54640		25.24	2,746,931.60	292	741.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		786.00000	730	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		790.00000	872	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		823.00000	766	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		727.00000	808	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		805.00000	747	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		758.00000	840	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		699.00000	649	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		953.00000	1,041	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		668.00000	619	26.56	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,021.00000	1,112	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		596.00000	553	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,200.00000	1,296	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		638.00000	592	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,091.00000	1,184	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		683.00000	634	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		987.00000	1,077	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		683.00000	634	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		987.00000	1,077	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		623.00000	578	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,127.00000	1,221	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		253.00000	234	32.21	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,006.00000	3,126	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		546.00000	507	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,350.00000	1,449	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		523.00000	485	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,427.00000	1,528	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		512.00000	475	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,466.00000	1,568	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		491.00000	456	28.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,545.00000	1,649	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		453.00000	420	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,706.00000	1,813	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		409.00000	380	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,912.00000	2,022	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		418.00000	388	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,871.00000	1,980	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		435.00000	404	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,789.00000	1,897	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		558.00000	518	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,312.00000	1,410	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		534.00000	496	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,388.00000	1,489	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		481.00000	447	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,585.00000	1,689	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		462.00000	429	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,665.00000	1,771	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		453.00000	420	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,706.00000	1,813	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		926.00000	861	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		580.00000	654	24.61	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		583.00000	541	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,237.00000	1,334	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		610.00000	566	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,163.00000	1,258	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		502.00000	465	28.29	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,505.00000	1,608	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		471.00000	438	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,625.00000	1,730	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		610.00000	566	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,163.00000	1,258	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		197.00000	182	33.50	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,651.00000	3,774	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		392.00000	364	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		1,996.00000	2,107	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		400.00000	372	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,954.00000	2,064	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		369.00000	342	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,122.00000	2,235	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		384.00000	356	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,038.00000	2,149	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		253.00000	234	32.21	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,006.00000	3,126	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		327.00000	303	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,381.00000	2,496	30.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.50	Call			340.00000	315	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,294.00000	2,408	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			281.00000	260	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,735.00000	2,853	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			244.00000	225	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,097.00000	3,218	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			211.00000	195	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,465.00000	3,588	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			179.00000	165	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,833.00000	3,958	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			292.00000	270	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,646.00000	2,763	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			219.00000	202	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,372.00000	3,495	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			189.00000	174	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,742.00000	3,867	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,316.00000	1,223	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			270.00000	316	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			971.00000	903	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			525.00000	596	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			733.00000	680	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			886.00000	972	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			271.00000	251	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,825.00000	2,944	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			170.00000	157	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,923.00000	4,049	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,383.00000	1,286	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			237.00000	279	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,019.00000	948	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			473.00000	540	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			768.00000	713	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			821.00000	905	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			583.00000	541	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,237.00000	1,334	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			354.00000	328	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,208.00000	2,321	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			227.00000	209	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,280.00000	3,402	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,129.00000	1,049	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			383.00000	442	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			843.00000	784	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			696.00000	777	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			303.00000	281	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,557.00000	2,673	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			145.00000	134	33.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,199.00000	4,326	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,072.00000	996	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			425.00000	489	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			235.00000	217	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,189.00000	3,310	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			189.00000	174	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,742.00000	3,867	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			137.00000	127	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,291.00000	4,419	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,189.00000	1,104	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			342.00000	397	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			883.00000	822	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			637.00000	714	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			315.00000	292	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,468.00000	2,584	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			204.00000	188	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,557.00000	3,681	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			153.00000	141	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,106.00000	4,234	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,251.00000	1,162	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			305.00000	355	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			262.00000	242	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,915.00000	3,035	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			211.00000	195	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,465.00000	3,588	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			161.00000	149	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,015.00000	4,141	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,159.00000	1,076	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			362.00000	419	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			863.00000	803	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			666.00000	745	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			652.00000	605	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,056.00000	1,148	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			309.00000	286	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,512.00000	2,629	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			248.00000	229	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,052.00000	3,172	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			200.00000	185	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,604.00000	3,728	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			149.00000	137	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,152.00000	4,280	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,530.00000	1,426	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			184.00000	219	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,129.00000	1,049	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			383.00000	442	23.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.80	Call			303.00000	281	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,557.00000	2,673	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,608.00000	1,500	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			162.00000	193	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			883.00000	822	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			637.00000	714	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,647.00000	1,538	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			151.00000	181	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,220.00000	1,133	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			323.00000	376	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			904.00000	841	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			608.00000	684	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			409.00000	380	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,912.00000	2,022	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			321.00000	297	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,425.00000	2,540	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			257.00000	238	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,961.00000	3,080	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			207.00000	191	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,511.00000	3,634	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,769.00000	1,656	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			123.00000	148	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			971.00000	903	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			525.00000	596	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			271.00000	251	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,825.00000	2,944	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,728.00000	1,616	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			132.00000	159	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,283.00000	1,192	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			287.00000	335	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			948.00000	882	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			552.00000	625	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			716.00000	664	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			919.00000	1,007	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			427.00000	396	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,830.00000	1,939	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			334.00000	309	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,337.00000	2,452	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			267.00000	246	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,870.00000	2,989	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			174.00000	161	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,878.00000	4,004	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,938.00000	1,819	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			92.00000	112	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,455.00000	1,354	22.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.30	Put		209.00000	247	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		369.00000	342	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,122.00000	2,235	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		1,982.00000	1,862	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		86.00000	104	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		1,493.00000	1,390	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		196.00000	232	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,100.00000	1,022	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		404.00000	465	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		376.00000	349	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,080.00000	2,192	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		297.00000	275	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,601.00000	2,718	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		2,027.00000	1,905	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		80.00000	97	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		1,687.00000	1,577	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		141.00000	170	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		926.00000	861	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		580.00000	654	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,418.00000	1,319	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		222.00000	261	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		1,044.00000	971	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		448.00000	514	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		361.00000	335	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		2,165.00000	2,278	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		287.00000	265	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,690.00000	2,808	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		231.00000	213	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		3,234.00000	3,356	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		134.00000	123	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		4,337.00000	4,466	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,072.00000	996	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		425.00000	489	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		292.00000	270	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,646.00000	2,763	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		124.00000	114	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		4,477.00000	4,606	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		130.00000	120	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		4,384.00000	4,513	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,100.00000	1,022	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		404.00000	465	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		297.00000	275	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,601.00000	2,718	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		239.00000	221	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,143.00000	3,264	32.50	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.65	Call			141.00000	130	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,245.00000	4,373	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			117.00000	108	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,571.00000	4,701	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,569.00000	1,463	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			173.00000	206	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,455.00000	1,354	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			209.00000	247	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,530.00000	1,426	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			184.00000	219	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,938.00000	1,819	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			92.00000	112	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,647.00000	1,538	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			151.00000	181	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			1,349.00000	1,254	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			253.00000	297	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			321.00000	297	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,425.00000	2,540	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			207.00000	191	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,511.00000	3,634	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			114.00000	105	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			4,618.00000	4,748	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,810.00000	1,696	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			114.00000	138	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			157.00000	145	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,061.00000	4,187	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,894.00000	1,777	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			98.00000	120	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			165.00000	153	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			3,969.00000	4,095	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			2,207.00000	2,080	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			61.00000	72	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			2,345.00000	2,214	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			49.00000	57	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,220.00000	1,133	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			323.00000	376	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			502.00000	465	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,505.00000	1,608	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			223.00000	205	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,326.00000	3,448	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			194.00000	179	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			3,697.00000	3,821	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			2,392.00000	2,260	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			45.00000	53	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,251.00000	1,162	23.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.60	Put		305.00000	355	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		2,071.00000	1,948	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		75.00000	90	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		1,044.00000	971	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		448.00000	514	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		444.00000	412	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		1,747.00000	1,855	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		334.00000	309	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,337.00000	2,452	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		165.00000	153	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		3,969.00000	4,095	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		2,299.00000	2,169	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		52.00000	62	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,189.00000	1,104	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		342.00000	397	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		2,674.00000	2,538	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		28.00000	31	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,938.00000	1,819	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		92.00000	112	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		2,722.00000	2,586	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		25.00000	28	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		823.00000	766	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		727.00000	808	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		596.00000	553	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,200.00000	1,296	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		0.00000	2,492	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	34	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		0.00000	1,777	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	120	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		0.00000	1,319	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	261	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		0.00000	529	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		0.00000	1,372	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	229	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		0.00000	3,172	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		0.00000	2,492	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	34	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.52600	9.66790		25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		939.00000	881	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		922.00000	1,005	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		939.00000	881	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		922.00000	1,005	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		557.00000	522	28.51	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,939.00000	2,046	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		479.00000	450	29.43	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 15/03/2010 Currency Future	11.50	Put		2,311.00000	2,424	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		1,155.00000	1,084	24.63	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		637.00000	708	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		978.00000	917	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		860.00000	941	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		958.00000	899	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		890.00000	973	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		852.00000	799	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,084.00000	1,173	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		803.00000	754	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,186.00000	1,278	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		730.00000	685	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,362.00000	1,459	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		788.00000	740	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,220.00000	1,314	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		835.00000	784	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,117.00000	1,208	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		835.00000	784	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,117.00000	1,208	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		773.00000	726	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,255.00000	1,350	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		376.00000	353	31.07	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,009.00000	3,127	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		868.00000	815	26.03	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,050.00000	1,139	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		773.00000	726	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,255.00000	1,350	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		677.00000	636	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,509.00000	1,610	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		665.00000	624	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,547.00000	1,648	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		690.00000	648	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,472.00000	1,572	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		653.00000	613	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,585.00000	1,687	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		618.00000	580	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,700.00000	1,804	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		566.00000	531	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,898.00000	2,005	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		520.00000	488	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,102.00000	2,212	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		529.00000	496	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,061.00000	2,170	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		547.00000	513	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,979.00000	2,087	28.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Call		538.00000	505	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,020.00000	2,129	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		597.00000	560	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,779.00000	1,884	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		607.00000	570	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,740.00000	1,844	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		576.00000	541	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,858.00000	1,965	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		557.00000	522	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,939.00000	2,046	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		586.00000	550	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,818.00000	1,924	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		630.00000	591	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,662.00000	1,765	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		653.00000	613	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,585.00000	1,687	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		607.00000	570	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,740.00000	1,844	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		511.00000	480	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,143.00000	2,254	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		488.00000	458	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,261.00000	2,372	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		503.00000	472	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,185.00000	2,296	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		503.00000	472	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,185.00000	2,296	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		495.00000	464	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,227.00000	2,338	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		457.00000	429	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,439.00000	2,553	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		487.00000	457	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,269.00000	2,381	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		443.00000	415	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		2,525.00000	2,639	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		471.00000	442	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		2,354.00000	2,466	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		464.00000	435	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,396.00000	2,509	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		903.00000	847	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		985.00000	1,071	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		803.00000	754	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,186.00000	1,278	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		744.00000	698	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,326.00000	1,422	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		716.00000	672	27.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,398.00000	1,496	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		339.00000	318	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,222.00000	3,342	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		998.00000	936	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		830.00000	910	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		464.00000	435	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,396.00000	2,509	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		201.00000	188	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,233.00000	4,362	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		1,059.00000	995	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		741.00000	819	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		597.00000	560	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,779.00000	1,884	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		215.00000	202	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,097.00000	4,226	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		1,106.00000	1,038	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		688.00000	762	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		225.00000	211	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,008.00000	4,135	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		1,130.00000	1,061	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		662.00000	735	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		547.00000	513	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,979.00000	2,087	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		231.00000	216	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		3,963.00000	4,090	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		1,180.00000	1,107	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		612.00000	681	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		242.00000	226	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		3,874.00000	4,000	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		429.00000	403	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,611.00000	2,727	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		179.00000	168	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		4,461.00000	4,592	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		921.00000	864	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		953.00000	1,038	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		450.00000	422	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,482.00000	2,596	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		436.00000	409	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,568.00000	2,683	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		183.00000	172	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		4,415.00000	4,546	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		429.00000	403	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,611.00000	2,727	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		417.00000	391	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,699.00000	2,815	30.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.05	Call			404.00000	379	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,787.00000	2,903	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			163.00000	153	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,645.00000	4,777	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			885.00000	831	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,018.00000	1,105	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			511.00000	480	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,143.00000	2,254	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			436.00000	409	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,568.00000	2,683	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			423.00000	397	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,655.00000	2,771	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			175.00000	164	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,507.00000	4,638	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			192.00000	180	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,324.00000	4,454	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,039.00000	975	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			771.00000	849	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,082.00000	1,016	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			715.00000	790	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			220.00000	207	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,052.00000	4,181	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,342.00000	1,259	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			474.00000	533	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			253.00000	237	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,785.00000	3,911	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,259.00000	1,181	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			541.00000	605	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			641.00000	602	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,623.00000	1,726	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			538.00000	505	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,020.00000	2,129	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			236.00000	221	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,918.00000	4,045	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			586.00000	550	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,818.00000	1,924	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			495.00000	464	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,227.00000	2,338	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			210.00000	197	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,143.00000	4,271	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,314.00000	1,232	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			496.00000	556	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			665.00000	624	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,547.00000	1,648	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			641.00000	602	27.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,623.00000	1,726	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		247.00000	232	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		3,829.00000	3,956	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		1,232.00000	1,156	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		564.00000	630	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		206.00000	193	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,188.00000	4,317	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		1,371.00000	1,286	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		453.00000	510	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		259.00000	243	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		3,741.00000	3,867	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		1,460.00000	1,371	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		393.00000	445	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		703.00000	660	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,435.00000	1,534	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		277.00000	260	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		3,609.00000	3,734	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		1,492.00000	1,400	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		374.00000	424	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		716.00000	672	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,398.00000	1,496	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		283.00000	266	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		3,566.00000	3,690	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		1,555.00000	1,460	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		337.00000	384	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		297.00000	278	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,479.00000	3,602	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,523.00000	1,430	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		355.00000	404	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		758.00000	712	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,290.00000	1,386	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		730.00000	685	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,362.00000	1,459	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		290.00000	272	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		3,522.00000	3,646	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		1,795.00000	1,689	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		227.00000	263	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		819.00000	769	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,151.00000	1,243	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		347.00000	326	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,179.00000	3,300	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		1,759.00000	1,654	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		241.00000	278	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		1,869.00000	1,759	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		201.00000	233	22.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Call			885.00000	831	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,018.00000	1,105	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			363.00000	340	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,095.00000	3,214	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,906.00000	1,795	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			188.00000	219	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			371.00000	348	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,053.00000	3,172	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,655.00000	1,555	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			287.00000	329	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			788.00000	740	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,220.00000	1,314	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			758.00000	712	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,290.00000	1,386	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			317.00000	298	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,349.00000	3,472	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,832.00000	1,723	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			214.00000	247	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			868.00000	815	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,050.00000	1,139	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			355.00000	333	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,137.00000	3,257	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,944.00000	1,831	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			176.00000	205	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			921.00000	864	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			953.00000	1,038	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			2,142.00000	2,022	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			124.00000	146	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			1,018.00000	955	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			800.00000	879	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			371.00000	348	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,053.00000	3,172	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			2,184.00000	2,063	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			116.00000	137	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,082.00000	1,016	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			715.00000	790	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			2,227.00000	2,105	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			109.00000	129	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,059.00000	995	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			741.00000	819	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			382.00000	358	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			2,964.00000	3,082	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.61700		9.75980		25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			1,067.00000	1,003	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,057.00000	1,136	25.52	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.90	Call			554.00000	519	29.56	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			2,694.00000	2,802	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			1,322.00000	1,243	24.47	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			712.00000	776	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			1,104.00000	1,038	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			995.00000	1,071	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			1,085.00000	1,020	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,026.00000	1,103	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			980.00000	921	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,220.00000	1,304	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			932.00000	876	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,322.00000	1,409	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			859.00000	807	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,499.00000	1,590	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			917.00000	861	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,357.00000	1,444	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			963.00000	906	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,254.00000	1,339	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			519.00000	486	30.03	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			2,910.00000	3,019	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			1,207.00000	1,135	24.89	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			847.00000	918	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			2,009.00000	1,897	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			249.00000	280	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			1,049.00000	986	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,089.00000	1,169	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			1,013.00000	952	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,154.00000	1,235	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			948.00000	891	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,288.00000	1,374	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			887.00000	833	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,427.00000	1,516	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			478.00000	447	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,118.00000	3,230	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,973.00000	1,863	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			263.00000	296	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			1,031.00000	969	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,121.00000	1,202	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			996.00000	936	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,187.00000	1,269	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			902.00000	847	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,392.00000	1,480	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			873.00000	820	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,463.00000	1,553	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			469.00000	439	30.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,159.00000	3,272	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,870.00000	1,764	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			310.00000	347	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			1,013.00000	952	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,154.00000	1,235	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			887.00000	833	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,427.00000	1,516	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			832.00000	781	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,572.00000	1,664	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			443.00000	414	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,283.00000	3,397	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,771.00000	1,669	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			361.00000	402	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			963.00000	906	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,254.00000	1,339	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			873.00000	820	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,463.00000	1,553	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			845.00000	794	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,535.00000	1,627	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			818.00000	769	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,609.00000	1,702	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			793.00000	745	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			1,683.00000	1,778	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			417.00000	390	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,408.00000	3,523	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,904.00000	1,796	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			294.00000	329	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			1,031.00000	969	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,121.00000	1,202	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			451.00000	422	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,241.00000	3,355	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			2,194.00000	2,075	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			184.00000	208	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,185.00000	1,114	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			876.00000	947	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			1,144.00000	1,075	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			934.00000	1,008	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			996.00000	936	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,187.00000	1,269	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			2,234.00000	2,115	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			174.00000	198	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			1,207.00000	1,135	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			847.00000	918	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			1,164.00000	1,095	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			905.00000	978	25.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.60	Call			1,124.00000	1,057	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			964.00000	1,040	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			1,049.00000	986	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,089.00000	1,169	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			513.00000	480	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			2,953.00000	3,063	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			2,274.00000	2,154	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			165.00000	187	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			1,229.00000	1,156	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			819.00000	889	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,185.00000	1,114	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			876.00000	947	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			507.00000	474	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			2,997.00000	3,107	30.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.40590		13.60310		20.05	938,413.00	70	16,773.00
£ / R On 12/06/2009 Currency Future	13.60	Call			493.00000	371	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			490.00000	565	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			473.00000	355	20.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			520.00000	599	20.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			455.00000	340	20.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			551.00000	634	20.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			403.00000	300	21.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			650.00000	744	21.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			345.00000	255	22.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			792.00000	899	22.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			373.00000	276	21.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			720.00000	820	21.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			387.00000	287	21.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			684.00000	782	21.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			359.00000	265	22.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			755.00000	859	22.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			387.00000	287	21.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			684.00000	782	21.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			320.00000	235	22.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			866.00000	979	22.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			308.00000	226	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			905.00000	1,020	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			296.00000	218	23.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			943.00000	1,062	23.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			286.00000	210	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			982.00000	1,104	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			332.00000	245	22.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			829.00000	939	22.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			196.00000	138	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.65	Put			1,243.00000	1,382	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			148.00000	101	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,445.00000	1,595	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			80.00000	51	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,877.00000	2,045	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			116.00000	77	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,613.00000	1,771	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			131.00000	88	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,528.00000	1,682	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			124.00000	83	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,570.00000	1,727	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			148.00000	101	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,445.00000	1,595	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			257.00000	187	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,054.00000	1,181	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			219.00000	156	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,166.00000	1,300	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			186.00000	130	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,283.00000	1,424	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			166.00000	114	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,363.00000	1,509	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			156.00000	107	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,403.00000	1,551	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			139.00000	94	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,486.00000	1,638	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			196.00000	138	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,243.00000	1,382	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			175.00000	122	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,322.00000	1,466	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			207.00000	147	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,204.00000	1,341	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			207.00000	147	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,204.00000	1,341	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			231.00000	166	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,128.00000	1,260	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			271.00000	198	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,018.00000	1,142	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			244.00000	176	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,091.00000	1,220	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			85.00000	55	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,832.00000	1,999	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			109.00000	72	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,656.00000	1,816	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			85.00000	55	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,832.00000	1,999	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.05	Call			124.00000	83	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,570.00000	1,727	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			75.00000	47	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,922.00000	2,091	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			97.00000	63	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,744.00000	1,907	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			320.00000	235	22.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			866.00000	979	22.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			156.00000	107	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,403.00000	1,551	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			103.00000	67	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,700.00000	1,861	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			66.00000	41	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,013.00000	2,185	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			41.00000	24	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,338.00000	2,518	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			29.00000	16	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,576.00000	2,760	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			44.00000	26	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,291.00000	2,470	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			58.00000	35	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,105.00000	2,279	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			54.00000	33	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,151.00000	2,327	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			62.00000	38	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,059.00000	2,232	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			50.00000	30	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,197.00000	2,375	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			62.00000	38	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,059.00000	2,232	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			21.00000	12	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,768.00000	2,956	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			36.00000	21	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,433.00000	2,615	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			31.00000	18	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,528.00000	2,712	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			17.00000	9	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,914.00000	3,103	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			27.00000	15	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,624.00000	2,809	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			20.00000	11	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,817.00000	3,005	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			15.00000	8	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,012.00000	3,202	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			13.00000	7	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.70	Put		3,110.00000	3,301	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		12.00000	6	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		3,159.00000	3,350	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		19.00000	10	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,865.00000	3,054	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		25.00000	14	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		2,672.00000	2,858	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		11.00000	6	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		3,208.00000	3,400	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		6.00000	3	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,553.00000	3,747	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		7.00000	4	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,454.00000	3,648	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		3.00000	2	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		3,900.00000	4,096	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		2.00000	1	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		4,199.00000	4,395	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		1.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		4,798.00000	4,994	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		5,397.00000	5,594	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		5,547.00000	5,744	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		5,197.00000	5,394	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		1.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		4,748.00000	4,944	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call		1.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put		4,648.00000	4,844	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call		0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put		5,147.00000	5,344	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call		5.00000	2	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put		3,652.00000	3,847	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		23.00000	13	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,720.00000	2,907	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		47.00000	28	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,244.00000	2,422	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		116.00000	77	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,613.00000	1,771	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		91.00000	59	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,788.00000	1,953	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		80.00000	51	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,877.00000	2,045	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		70.00000	44	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		1,967.00000	2,138	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.80	Call			166.00000	114	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,363.00000	1,509	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			91.00000	59	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,788.00000	1,953	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			109.00000	72	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,656.00000	1,816	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			66.00000	41	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,013.00000	2,185	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			47.00000	28	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,244.00000	2,422	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			41.00000	24	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,338.00000	2,518	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			58.00000	35	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,105.00000	2,279	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			27.00000	15	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,624.00000	2,809	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			41.00000	24	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,338.00000	2,518	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			31.00000	18	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,528.00000	2,712	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			38.00000	22	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,385.00000	2,567	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			33.00000	19	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,480.00000	2,663	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			20.00000	11	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,817.00000	3,005	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			36.00000	21	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,433.00000	2,615	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			23.00000	13	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,720.00000	2,907	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			15.00000	8	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,012.00000	3,202	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			11.00000	6	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,208.00000	3,400	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			13.00000	7	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,110.00000	3,301	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			9.00000	5	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,306.00000	3,499	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			8.00000	4	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,405.00000	3,598	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			9.00000	5	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,306.00000	3,499	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			7.00000	3	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,504.00000	3,697	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			16.00000	8	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.55	Put			2,963.00000	3,153	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			14.00000	7	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,061.00000	3,251	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			10.00000	5	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,257.00000	3,449	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			9.00000	4	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,355.00000	3,548	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			29.00000	16	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,576.00000	2,760	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			21.00000	12	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,768.00000	2,956	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			10.00000	5	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,257.00000	3,449	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			4.00000	2	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,751.00000	3,946	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			4.00000	2	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,851.00000	4,046	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			3.00000	1	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,950.00000	4,146	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			3.00000	1	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,050.00000	4,245	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,848.00000	5,044	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			1.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,947.00000	5,144	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,047.00000	5,244	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,247.00000	5,444	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,347.00000	5,544	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,447.00000	5,644	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			2.00000	1	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,249.00000	4,445	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			2.00000	1	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,348.00000	4,545	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			1.00000	1	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,448.00000	4,645	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,548.00000	4,745	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			2.00000	1	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,348.00000	4,545	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,548.00000	4,745	23.51	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.45	Call			1.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,848.00000	5,044	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,047.00000	5,244	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			1.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,897.00000	5,094	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,997.00000	5,194	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,097.00000	5,294	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,297.00000	5,494	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,497.00000	5,694	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,597.00000	5,794	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,247.00000	5,444	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,447.00000	5,644	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,647.00000	5,844	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,747.00000	5,944	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,847.00000	6,044	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,947.00000	6,144	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,297.00000	5,494	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,697.00000	5,894	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,797.00000	5,994	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			4.00000	2	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,801.00000	3,996	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			3.00000	1	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,000.00000	4,195	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			2.00000	1	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,099.00000	4,295	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			2.00000	1	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,299.00000	4,495	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			1.00000	1	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,398.00000	4,595	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			1.00000	0	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.10	Put		4,498.00000	4,695	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		1.00000	0	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		4,598.00000	4,795	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		7.00000	3	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,504.00000	3,697	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		6.00000	3	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		3,603.00000	3,797	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		5.00000	2	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		3,702.00000	3,896	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		4.00000	2	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,801.00000	3,996	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		2.00000	1	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,299.00000	4,495	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		14.00000	7	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,061.00000	3,251	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		6.00000	3	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,553.00000	3,747	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		7.00000	4	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,454.00000	3,648	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		4.00000	2	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,751.00000	3,946	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		3.00000	1	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		3,950.00000	4,146	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		19.00000	10	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,865.00000	3,054	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		44.00000	26	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,291.00000	2,470	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		219.00000	156	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,166.00000	1,300	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		437.00000	326	21.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		584.00000	670	21.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		345.00000	255	22.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		792.00000	899	22.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		419.00000	312	21.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		616.00000	706	21.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		257.00000	187	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		1,054.00000	1,181	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call		535.00000	405	20.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put		432.00000	499	20.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		419.00000	312	21.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		616.00000	706	21.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		403.00000	300	21.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		650.00000	744	21.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		271.00000	198	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,018.00000	1,142	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.30	Call		286.00000	210	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		982.00000	1,104	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		514.00000	387	20.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		461.00000	532	20.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		473.00000	355	20.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		520.00000	599	20.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		557.00000	424	19.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		404.00000	468	19.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		514.00000	387	20.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		461.00000	532	20.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		630.00000	485	19.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		327.00000	379	19.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		580.00000	443	19.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		377.00000	437	19.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		657.00000	507	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		304.00000	351	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		605.00000	463	19.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		352.00000	408	19.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		685.00000	531	18.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		282.00000	325	18.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		580.00000	443	19.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		377.00000	437	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.61260	13.81340		21.59	0.00	0	3,466.00
£ / R On 14/09/2009 Currency Future	13.80	Call		822.00000	695	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		809.00000	882	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		785.00000	662	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		871.00000	949	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		803.00000	678	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		840.00000	915	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		785.00000	662	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		871.00000	949	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		732.00000	615	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		968.00000	1,053	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		668.00000	560	23.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,104.00000	1,198	23.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		683.00000	573	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,070.00000	1,161	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		715.00000	601	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,001.00000	1,088	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		715.00000	601	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,001.00000	1,088	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		639.00000	535	23.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,175.00000	1,272	23.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		611.00000	511	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,248.00000	1,349	23.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.50	Call			598.00000	500	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,284.00000	1,387	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			653.00000	547	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,140.00000	1,235	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			484.00000	399	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,521.00000	1,636	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			415.00000	338	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,701.00000	1,825	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			300.00000	238	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,086.00000	2,226	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			353.00000	284	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,890.00000	2,022	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			377.00000	305	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,814.00000	1,942	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			402.00000	326	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,738.00000	1,864	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			484.00000	399	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,521.00000	1,636	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			563.00000	469	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,350.00000	1,457	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			515.00000	426	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,451.00000	1,563	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			415.00000	338	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,701.00000	1,825	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			442.00000	361	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,628.00000	1,749	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			470.00000	386	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,556.00000	1,673	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			428.00000	349	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,665.00000	1,787	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			455.00000	373	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,592.00000	1,711	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			499.00000	412	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,486.00000	1,600	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			470.00000	386	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,556.00000	1,673	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			365.00000	294	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,852.00000	1,982	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			389.00000	315	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,776.00000	1,903	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			531.00000	440	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,417.00000	1,527	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			353.00000	284	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,890.00000	2,022	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			300.00000	238	23.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.60	Put			2,086.00000	2,226	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			331.00000	265	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,968.00000	2,103	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			290.00000	230	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,127.00000	2,267	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			280.00000	222	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,167.00000	2,309	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			320.00000	256	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,007.00000	2,143	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			625.00000	523	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,211.00000	1,310	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			262.00000	206	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,249.00000	2,394	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			547.00000	454	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,383.00000	1,492	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			499.00000	412	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,486.00000	1,600	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			342.00000	275	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,929.00000	2,062	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			653.00000	547	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,140.00000	1,235	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			749.00000	630	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			935.00000	1,018	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			766.00000	646	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			903.00000	983	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			699.00000	587	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,035.00000	1,124	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			580.00000	484	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,317.00000	1,422	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			365.00000	294	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,852.00000	1,982	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			245.00000	192	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,331.00000	2,479	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			342.00000	275	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,929.00000	2,062	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			262.00000	206	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,249.00000	2,394	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			245.00000	192	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,331.00000	2,479	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			228.00000	178	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,415.00000	2,566	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			213.00000	165	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,500.00000	2,653	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			428.00000	349	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,665.00000	1,787	23.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.55	Call			310.00000	247	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,047.00000	2,185	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			271.00000	214	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,208.00000	2,351	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			310.00000	247	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,047.00000	2,185	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			253.00000	199	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,290.00000	2,436	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			236.00000	185	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,373.00000	2,522	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			221.00000	172	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,457.00000	2,609	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			625.00000	523	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,211.00000	1,310	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			185.00000	142	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,672.00000	2,829	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			699.00000	587	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,035.00000	1,124	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			547.00000	454	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,383.00000	1,492	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			402.00000	326	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,738.00000	1,864	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			563.00000	469	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,350.00000	1,457	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			842.00000	712	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			779.00000	850	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			803.00000	678	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			840.00000	915	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			732.00000	615	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			968.00000	1,053	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			580.00000	484	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,317.00000	1,422	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			822.00000	695	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			809.00000	882	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			863.00000	730	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			749.00000	818	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			883.00000	749	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			720.00000	786	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			639.00000	535	23.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,175.00000	1,272	23.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			946.00000	808	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			633.00000	696	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			904.00000	768	21.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			691.00000	756	21.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			968.00000	828	20.96	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		605.00000	665	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		925.00000	788	21.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		661.00000	725	21.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		991.00000	848	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		578.00000	635	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		904.00000	768	21.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		691.00000	756	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.80310	14.00440		22.74	0.00	0	55.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,058.00000	954	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,054.00000	1,151	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,040.00000	937	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,085.00000	1,184	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,040.00000	937	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,085.00000	1,184	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,022.00000	920	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,117.00000	1,217	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		969.00000	872	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,215.00000	1,319	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		905.00000	814	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,350.00000	1,461	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		936.00000	843	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,282.00000	1,389	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		953.00000	857	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,248.00000	1,354	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		920.00000	828	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,316.00000	1,425	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		890.00000	800	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,385.00000	1,497	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		761.00000	683	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,657.00000	1,779	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		778.00000	698	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,624.00000	1,745	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		860.00000	773	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,456.00000	1,570	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		832.00000	748	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,527.00000	1,645	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		796.00000	715	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,591.00000	1,712	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		728.00000	652	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,723.00000	1,849	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		695.00000	622	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,791.00000	1,919	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		664.00000	593	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,860.00000	1,990	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		551.00000	489	24.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.60	Put		2,147.00000	2,286	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,022.00000	920	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,117.00000	1,217	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		986.00000	888	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,182.00000	1,285	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,097.00000	989	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		993.00000	1,086	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		860.00000	773	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,456.00000	1,570	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,004.00000	904	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,149.00000	1,251	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		875.00000	787	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,420.00000	1,534	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		846.00000	761	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,491.00000	1,607	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		814.00000	731	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,559.00000	1,678	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		680.00000	607	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,825.00000	1,954	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		1,117.00000	1,007	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		963.00000	1,054	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		1,078.00000	971	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,023.00000	1,118	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,004.00000	904	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,149.00000	1,251	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		875.00000	787	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,420.00000	1,534	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		744.00000	667	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,690.00000	1,814	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		846.00000	761	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,491.00000	1,607	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		711.00000	637	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,757.00000	1,884	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		1,138.00000	1,026	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		933.00000	1,023	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,097.00000	989	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		993.00000	1,086	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		920.00000	828	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,316.00000	1,425	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		761.00000	683	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,657.00000	1,779	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		1,178.00000	1,065	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		874.00000	961	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		1,198.00000	1,085	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		843.00000	932	22.28	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Call		1,158.00000	1,045	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		903.00000	992	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		1,117.00000	1,007	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		963.00000	1,054	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		936.00000	843	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,282.00000	1,389	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		1,218.00000	1,105	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		813.00000	902	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.11660	14.32950		23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,456.00000	1,328	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,477.00000	1,561	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,833.00000	1,684	21.75	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		903.00000	967	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		733.00000	662	27.82	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,904.00000	4,046	27.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		0.00000	1,472	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		0.00000	1,305	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		0.00000	2,246	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		0.00000	479	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		0.00000	1,947	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		0.00000	680	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		0.00000	1,705	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		0.00000	938	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		0.00000	1,511	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		0.00000	1,245	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		0.00000	1,041	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		0.00000	2,275	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		0.00000	835	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		0.00000	3,069	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		0.00000	684	27.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		0.00000	3,917	27.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		0.00000	556	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		0.00000	4,789	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.07550	12.27740		20.68	2,318,496.00	192	19,503.00
€ / R On 12/06/2009 Currency Future	12.30	Call		435.00000	331	21.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		457.00000	556	21.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		475.00000	364	20.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		398.00000	489	20.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		415.00000	316	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		488.00000	591	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		397.00000	302	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		520.00000	627	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		380.00000	289	22.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		553.00000	663	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.60	Call			334.00000	253	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			656.00000	777	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			269.00000	200	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			792.00000	925	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			211.00000	154	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			934.00000	1,079	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			225.00000	165	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			897.00000	1,039	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			144.00000	101	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,166.00000	1,326	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			134.00000	94	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,207.00000	1,369	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			153.00000	109	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,126.00000	1,283	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			164.00000	117	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,086.00000	1,241	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			175.00000	125	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,047.00000	1,200	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			175.00000	125	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,047.00000	1,200	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			199.00000	144	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			971.00000	1,118	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			109.00000	75	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,332.00000	1,500	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			88.00000	60	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,461.00000	1,634	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			82.00000	55	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,505.00000	1,680	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			125.00000	87	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,248.00000	1,412	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			134.00000	94	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,207.00000	1,369	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			199.00000	144	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			971.00000	1,118	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			254.00000	188	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			826.00000	962	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			186.00000	134	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,009.00000	1,159	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			239.00000	176	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			861.00000	1,000	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			117.00000	81	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,290.00000	1,456	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			88.00000	60	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,461.00000	1,634	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			82.00000	55	23.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.70	Put			1,505.00000	1,680	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			71.00000	47	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,593.00000	1,772	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			61.00000	40	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,683.00000	1,864	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			95.00000	65	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,417.00000	1,589	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			144.00000	101	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,166.00000	1,326	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			102.00000	70	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,374.00000	1,544	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			56.00000	37	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,729.00000	1,911	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			52.00000	34	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,775.00000	1,958	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			45.00000	29	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,867.00000	2,053	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			18.00000	11	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,390.00000	2,585	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			16.00000	10	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,439.00000	2,634	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			30.00000	19	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,102.00000	2,293	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			41.00000	26	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,914.00000	2,101	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			66.00000	43	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,638.00000	1,818	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			95.00000	65	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,417.00000	1,589	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			102.00000	70	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,374.00000	1,544	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			71.00000	47	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,593.00000	1,772	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			125.00000	87	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,248.00000	1,412	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			45.00000	29	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,867.00000	2,053	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			23.00000	14	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,246.00000	2,439	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			11.00000	7	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,634.00000	2,831	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			7.00000	4	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,929.00000	3,128	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			32.00000	20	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,055.00000	2,245	23.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.20	Call			38.00000	24	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,961.00000	2,149	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			239.00000	176	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			861.00000	1,000	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			285.00000	214	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			758.00000	888	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			435.00000	331	21.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			457.00000	556	21.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			455.00000	347	21.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			427.00000	522	21.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			415.00000	316	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			488.00000	591	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			348.00000	264	22.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			621.00000	739	22.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			364.00000	276	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			586.00000	701	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			320.00000	242	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			692.00000	816	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			544.00000	421	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			317.00000	396	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			520.00000	401	20.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			343.00000	426	20.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			497.00000	382	20.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			370.00000	457	20.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			756.00000	603	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			179.00000	228	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			688.00000	541	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			211.00000	266	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			625.00000	487	19.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			248.00000	312	19.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			570.00000	442	20.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			293.00000	367	20.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			722.00000	572	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			194.00000	246	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			655.00000	512	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			228.00000	287	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			597.00000	464	19.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			269.00000	338	19.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			348.00000	264	22.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			621.00000	739	22.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			520.00000	401	20.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			343.00000	426	20.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			302.00000	227	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			725.00000	852	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			544.00000	421	20.27	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 12/06/2009 Currency Future	12.05	Put		317.00000	396	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		497.00000	382	20.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		370.00000	457	20.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		792.00000	635	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		164.00000	210	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		655.00000	512	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		228.00000	287	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		320.00000	242	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		692.00000	816	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		254.00000	188	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		826.00000	962	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		334.00000	253	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		656.00000	777	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		397.00000	302	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		520.00000	627	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		269.00000	200	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		792.00000	925	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call		76.00000	51	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put		1,549.00000	1,725	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		61.00000	40	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		1,683.00000	1,864	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call		35.00000	22	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put		2,008.00000	2,197	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call		25.00000	15	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put		2,198.00000	2,390	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call		21.00000	13	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put		2,294.00000	2,487	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call		15.00000	9	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put		2,488.00000	2,683	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call		13.00000	7	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put		2,585.00000	2,782	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call		10.00000	6	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put		2,683.00000	2,881	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call		9.00000	5	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put		2,781.00000	2,979	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		27.00000	17	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		2,150.00000	2,341	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		19.00000	12	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		2,342.00000	2,536	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		32.00000	20	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		2,055.00000	2,245	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		27.00000	17	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		2,150.00000	2,341	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		19.00000	12	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		2,342.00000	2,536	23.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.80	Call		14.00000	8	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		2,536.00000	2,733	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		10.00000	5	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		2,732.00000	2,930	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		8.00000	4	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		2,831.00000	3,029	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		5.00000	3	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		3,028.00000	3,227	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		4.00000	2	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		3,127.00000	3,327	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		4.00000	2	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		3,226.00000	3,426	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		3.00000	2	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		3,326.00000	3,526	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		14.00000	8	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		2,536.00000	2,733	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		11.00000	7	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,634.00000	2,831	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		5.00000	3	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		3,028.00000	3,227	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		48.00000	31	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,821.00000	2,006	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		186.00000	134	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,009.00000	1,159	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		48.00000	31	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,821.00000	2,006	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		41.00000	26	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,914.00000	2,101	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		38.00000	24	23.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,961.00000	2,149	23.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			12.25660	12.46360		21.80	1,225,660.00	100	382.00
€ / R On 14/09/2009 Currency Future	12.45	Call		737.00000	623	22.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		723.00000	816	22.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		718.00000	606	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		754.00000	850	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		681.00000	574	22.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		818.00000	918	22.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		664.00000	559	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		850.00000	953	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		615.00000	517	23.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		951.00000	1,061	23.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		543.00000	454	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,079.00000	1,197	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		474.00000	393	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,211.00000	1,336	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 14/09/2009 Currency Future	13.15	Call			491.00000	408	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,177.00000	1,301	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			491.00000	408	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,177.00000	1,301	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			384.00000	314	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,420.00000	1,558	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			370.00000	302	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,457.00000	1,596	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			398.00000	326	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,384.00000	1,520	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			412.00000	339	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,349.00000	1,482	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			427.00000	352	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,314.00000	1,445	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			427.00000	352	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,314.00000	1,445	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			458.00000	379	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,244.00000	1,372	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			332.00000	269	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,568.00000	1,713	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			297.00000	239	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,683.00000	1,833	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			286.00000	230	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,722.00000	1,873	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			357.00000	291	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,494.00000	1,634	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			442.00000	365	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,279.00000	1,409	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			442.00000	365	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,279.00000	1,409	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			412.00000	339	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,349.00000	1,482	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			525.00000	438	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,112.00000	1,231	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			320.00000	259	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,606.00000	1,752	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			344.00000	280	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,531.00000	1,673	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			286.00000	230	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,722.00000	1,873	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			275.00000	221	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,762.00000	1,914	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			265.00000	212	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,801.00000	1,955	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			245.00000	195	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 14/09/2009 Currency Future	14.10	Put		1,882.00000	2,039	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		308.00000	249	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,645.00000	1,792	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		508.00000	423	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,144.00000	1,266	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		227.00000	180	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,963.00000	2,123	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		134.00000	103	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		2,520.00000	2,696	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		308.00000	249	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,645.00000	1,792	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		245.00000	195	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,882.00000	2,039	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		210.00000	166	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,046.00000	2,209	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		193.00000	152	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,130.00000	2,296	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		178.00000	140	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,215.00000	2,383	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		164.00000	128	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		2,301.00000	2,472	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		357.00000	291	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,494.00000	1,634	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		210.00000	166	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,046.00000	2,209	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		193.00000	152	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,130.00000	2,296	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		647.00000	545	22.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		883.00000	988	22.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		615.00000	517	23.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		951.00000	1,061	23.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		580.00000	487	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,017.00000	1,130	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		370.00000	302	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,457.00000	1,596	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		255.00000	204	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,841.00000	1,997	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		236.00000	188	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,922.00000	2,081	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		218.00000	173	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,004.00000	2,166	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		508.00000	423	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,144.00000	1,266	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		580.00000	487	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,017.00000	1,130	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 14/09/2009 Currency Future	12.85	Call		600.00000	504	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		986.00000	1,098	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		561.00000	470	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,048.00000	1,164	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		297.00000	239	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,683.00000	1,833	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		525.00000	438	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,112.00000	1,231	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		344.00000	280	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,531.00000	1,673	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		631.00000	531	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		917.00000	1,024	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		757.00000	640	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		693.00000	783	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		681.00000	574	22.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		818.00000	918	22.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		818.00000	695	21.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		604.00000	689	21.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		777.00000	658	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		664.00000	751	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		699.00000	590	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		786.00000	883	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		861.00000	736	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		547.00000	629	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		777.00000	658	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		664.00000	751	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		600.00000	504	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		986.00000	1,098	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		884.00000	756	21.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		520.00000	599	21.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		839.00000	715	21.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		576.00000	659	21.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		797.00000	676	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		634.00000	720	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		907.00000	776	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		494.00000	569	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		861.00000	736	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		547.00000	629	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		664.00000	559	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		850.00000	953	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.42110	12.63420		22.17	1,242,110.00	100	120.00
€ / R On 14/12/2009 Currency Future	12.65	Call		925.00000	827	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		941.00000	1,056	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		1,104.00000	993	21.68	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		670.00000	772	21.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.70	Call		907.00000	811	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		973.00000	1,090	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		463.00000	411	27.04	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,429.00000	2,590	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		889.00000	795	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,005.00000	1,124	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		872.00000	779	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,038.00000	1,158	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		807.00000	721	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,172.00000	1,300	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		747.00000	668	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,313.00000	1,447	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		694.00000	620	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,460.00000	1,599	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		720.00000	643	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,386.00000	1,522	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		707.00000	632	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,423.00000	1,560	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		707.00000	632	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,423.00000	1,560	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		634.00000	567	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,650.00000	1,796	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		623.00000	557	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,689.00000	1,836	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		646.00000	577	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,611.00000	1,756	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		657.00000	588	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,573.00000	1,716	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		669.00000	598	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,535.00000	1,677	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		657.00000	588	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,573.00000	1,716	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		681.00000	609	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,497.00000	1,638	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		592.00000	529	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,807.00000	1,958	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		733.00000	655	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,349.00000	1,484	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		414.00000	367	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,630.00000	2,796	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		612.00000	548	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,728.00000	1,876	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		572.00000	511	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,887.00000	2,040	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		553.00000	494	25.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.05	Put		1,969.00000	2,123	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		535.00000	478	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,051.00000	2,207	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		517.00000	462	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,133.00000	2,291	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		720.00000	643	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,386.00000	1,522	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		694.00000	620	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,460.00000	1,599	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		602.00000	538	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,768.00000	1,917	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		581.00000	520	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,847.00000	1,999	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		562.00000	503	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		1,928.00000	2,082	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		791.00000	707	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,207.00000	1,336	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		761.00000	680	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,277.00000	1,409	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		634.00000	567	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,650.00000	1,796	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		761.00000	680	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,277.00000	1,409	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		592.00000	529	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,807.00000	1,958	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		776.00000	693	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,242.00000	1,372	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		602.00000	538	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,768.00000	1,917	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		581.00000	520	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,847.00000	1,999	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		544.00000	486	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,009.00000	2,165	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		553.00000	494	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,969.00000	2,123	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		822.00000	735	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,138.00000	1,264	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		838.00000	749	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,104.00000	1,228	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		776.00000	693	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,242.00000	1,372	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		646.00000	577	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,611.00000	1,756	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		838.00000	749	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,104.00000	1,228	23.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.55	Call			962.00000	862	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			878.00000	990	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			855.00000	764	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,071.00000	1,193	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			791.00000	707	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,207.00000	1,336	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			1,020.00000	916	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			786.00000	895	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			981.00000	879	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			846.00000	958	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			943.00000	844	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			909.00000	1,023	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			1,040.00000	935	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			756.00000	863	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			1,000.00000	897	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			816.00000	926	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			925.00000	827	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			941.00000	1,056	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			1,061.00000	954	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			727.00000	833	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			1,020.00000	916	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			786.00000	895	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			943.00000	844	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			909.00000	1,023	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			1,083.00000	973	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			698.00000	802	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			0.00000	1,937	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			0.00000	166	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	1,563	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			0.00000	292	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	1,249	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			0.00000	477	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	1,014	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			0.00000	743	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			0.00000	405	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			0.00000	2,633	27.14	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.36600		242.16900		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			290.77400		289.28600		0.00	0.00	0	700.00
ALBI On 06/08/2009 Index Future			296.59000		295.06600		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			287.25100		287.18600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.97600		123.68900		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
CRD1 On 06/08/2009 Index Future			126.48900		126.19200		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			128.74800		128.44500		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			292.60750		291.16100		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			298.53700		297.05450		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			303.87000		302.35600		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			348.00900		348.00900		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			356.85400		356.85400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			365.69800		365.69800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.77200		7.81500		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.38400		8.44700		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.01700		8.08400		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.45300		8.51000		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.47900		8.54600		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.57200		8.63100		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.51900		8.57500		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			8.22800		8.24000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.05000		7.10300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.99400		7.02400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.48200		7.53700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.46300		7.51700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.10200		8.15900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.12700		8.18900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.35100		8.41000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.34800		8.40800		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.88100		9.88300		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
JROD On 29/05/2009 jRod				9.39300	9.40700		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod				8.87700	8.90200		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future				280.47300	278.83700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				286.15700	284.48000		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future				291.26900	289.55800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future				6.51200	6.58100		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,392.00000	3,482	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future				5.93800	6.02500		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,843.00000	3,934	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			7.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,090.00000	4,182	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	4	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future				5.00000	5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,278.00000	1,278	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			57.00000	57	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future				8.04400	8.11400		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			270.00000	308	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,308.00000	4,947	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,201.00000	5,537	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			293.00000	231	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			22.00000	25	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,645.00000	9,249	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future				8.02500	8.10000		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,497.00000	7,801	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,387.00000	1,278	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.10800	8.18900		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,973.00000	3,133	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,669.00000	6,402	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.20500	8.29000		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,262.00000	4,445	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			7,019.00000	6,773	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future				8.58400	8.69500		24.30	10,554.60	87	13,085.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,982.00000	5,692	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,990.00000	1,581	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			880.00000	1,083	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			8,159.00000	7,243	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			102.00000	132	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			16,020.00000	14,932	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			5.00000	6	23.40	0.00	0	97.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 07/05/2009 Bond Future	6.50	Put			25,476.00000	24,359	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.58400		8.69800		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			8,560.00000	9,225	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,618.00000	5,143	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			2,535.00000	2,822	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,404.00000	14,550	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.63100		8.74900		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			10,405.00000	11,071	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,986.00000	7,487	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			4,237.00000	4,601	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,502.00000	16,702	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.68300		8.80500		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			8,949.00000	9,500	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			14,498.00000	13,862	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			836.00000	826	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			369.00000	360	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.08000		8.15100		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			4,942.00000	5,230	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			135.00000	102	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.04900		8.12500		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,865.00000	6,108	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,115.00000	1,027	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.11700		8.19700		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,340.00000	2,464	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,297.00000	5,087	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.19500		8.28100		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			2,971.00000	3,106	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,142.00000	5,933	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.42900		8.49900		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,649.00000	3,931	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			779.00000	652	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.41800		8.49200		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,466.00000	6,743	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,250.00000	2,103	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.48400		8.56100		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,660.00000	2,798	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,801.00000	8,509	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.55900		8.64000		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,155.00000	5,354	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,574.00000	7,333	16.95	0.00	0	0.00

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			8.48100	8.55200		18.16	21,897.38	219	498.00
R204 On 07/05/2009 Bond Future	8.75	Call		2,717.00000	2,964	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		1,477.00000	1,274	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call		418.00000	472	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		5,660.00000	5,265	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		3,720.00000	4,019	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		944.00000	793	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.47600	8.55000		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		6,789.00000	7,085	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,566.00000	2,401	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.53600	8.61300		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		3,146.00000	3,298	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		10,223.00000	9,906	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.60200	8.68300		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		5,658.00000	5,876	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		8,579.00000	8,315	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.03800	8.10800		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call		3,488.00000	3,712	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		190.00000	149	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.00200	8.07700		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		899.00000	964	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,886.00000	4,679	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		5,013.00000	5,214	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		885.00000	815	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.07300	8.15500		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		1,972.00000	2,079	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,254.00000	4,079	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.15900	8.24700		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		2,450.00000	2,563	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,916.00000	4,742	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.61400	8.69400		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,190.00000	3,504	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,255.00000	1,054	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.61500	8.69900		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		6,327.00000	6,658	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		2,930.00000	2,727	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.67300	8.76000		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		2,669.00000	2,832	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,949.00000	10,570	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.73700	8.82800		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		5,536.00000	5,783	21.59	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 04/02/2010 Bond Future	8.25	Put			9,141.00000	8,833	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.71100		8.79100		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,008.00000	2,240	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,277.00000	1,983	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.72600		8.80800		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			6,086.00000	6,404	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,291.00000	3,076	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.79100		8.87300		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			3,027.00000	3,196	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,578.00000	10,223	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.88400		8.96700		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			6,021.00000	6,260	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,997.00000	8,717	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.27300		8.40400		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			5,799.00000	6,681	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			937.00000	677	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.26500		8.39900		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			7,414.00000	8,126	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,489.00000	4,034	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			4,342.00000	4,851	32.05	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			7,902.00000	7,244	32.05	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.29500		8.43200		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			3,661.00000	4,051	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,926.00000	14,132	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			13,581.00000	14,460	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3,544.00000	3,238	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			3,009.00000	3,346	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,991.00000	16,144	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.32700		8.46700		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			6,148.00000	6,647	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			15,102.00000	14,400	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			16,172.00000	17,056	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			4,783.00000	4,466	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			288.87100		287.44200		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			294.72500		293.26000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			299.99000		298.49400		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.53740		6.55690		20.70	32,687.00	5	8,804.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			233.00000	220	20.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			226.00000	233	20.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			214.00000	202	21.11	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	6.60	Put		257.00000	264	21.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		254.00000	240	20.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		197.00000	203	20.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		196.00000	185	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		289.00000	297	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		181.00000	170	21.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		324.00000	332	21.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		167.00000	156	22.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		360.00000	369	22.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		196.00000	185	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		289.00000	297	21.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		154.00000	144	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		397.00000	407	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		154.00000	144	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		397.00000	407	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		132.00000	123	23.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		475.00000	486	23.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		142.00000	133	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		435.00000	446	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		181.00000	170	21.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		324.00000	332	21.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		122.00000	114	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		515.00000	527	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		122.00000	114	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		515.00000	527	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		132.00000	123	23.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		475.00000	486	23.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		142.00000	133	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		435.00000	446	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		98.00000	91	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		591.00000	603	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		110.00000	102	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		553.00000	564	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		87.00000	81	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		630.00000	643	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		77.00000	71	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		671.00000	684	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		98.00000	91	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		591.00000	603	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		77.00000	71	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		671.00000	684	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		13.00000	12	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,257.00000	1,274	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		10.00000	9	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,353.00000	1,371	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
ZAAD On 12/06/2009 Currency Future	7.60	Call		24.00000	21	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,067.00000	1,084	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		41.00000	38	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		884.00000	900	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		61.00000	56	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		754.00000	768	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		69.00000	63	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		712.00000	726	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		233.00000	220	20.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		226.00000	233	20.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		276.00000	262	19.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		169.00000	175	19.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		302.00000	288	19.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		145.00000	151	19.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		302.00000	288	19.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		145.00000	151	19.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		362.00000	346	19.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		105.00000	109	19.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		69.00000	63	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		712.00000	726	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		54.00000	49	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		797.00000	811	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		41.00000	38	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		884.00000	900	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		32.00000	29	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		975.00000	991	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		47.00000	43	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		840.00000	855	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		36.00000	33	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		929.00000	945	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		431.00000	415	19.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		74.00000	78	19.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		591.00000	574	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		35.00000	36	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		508.00000	491	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		52.00000	54	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		431.00000	415	19.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		74.00000	78	19.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		362.00000	346	19.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		105.00000	109	19.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		549.00000	532	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		42.00000	44	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		469.00000	452	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		62.00000	65	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		395.00000	379	19.14	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	6.25	Put		88.00000	92	19.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		330.00000	315	19.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		123.00000	128	19.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		469.00000	452	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		62.00000	65	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		28.00000	25	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,021.00000	1,037	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		21.00000	19	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,114.00000	1,131	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		54.00000	49	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		797.00000	811	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		18.00000	16	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,161.00000	1,179	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		18.00000	16	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,161.00000	1,179	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		13.00000	12	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,257.00000	1,274	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		10.00000	9	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,353.00000	1,371	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		7.00000	6	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,450.00000	1,469	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		5.00000	5	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,548.00000	1,567	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		4.00000	3	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,647.00000	1,666	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		3.00000	2	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,746.00000	1,765	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		4.00000	3	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,647.00000	1,666	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		28.00000	25	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,021.00000	1,037	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		276.00000	262	19.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		169.00000	175	19.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.60140	6.62210		21.00	0.00	0	190.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		377.00000	364	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		355.00000	363	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		358.00000	346	21.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		386.00000	394	21.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		341.00000	328	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		419.00000	427	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		324.00000	312	21.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		452.00000	461	21.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		341.00000	328	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		419.00000	427	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		309.00000	297	22.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.80	Put		486.00000	496	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		309.00000	297	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		486.00000	496	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		280.00000	269	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		558.00000	568	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		255.00000	245	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		633.00000	644	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		280.00000	269	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		558.00000	568	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		294.00000	283	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		522.00000	531	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		358.00000	346	21.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		386.00000	394	21.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		267.00000	257	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		595.00000	605	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		239.00000	229	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		667.00000	678	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		267.00000	257	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		595.00000	605	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		239.00000	229	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		667.00000	678	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		209.00000	200	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		737.00000	749	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		224.00000	215	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		702.00000	713	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		224.00000	215	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		702.00000	713	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		418.00000	403	20.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		296.00000	302	20.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		196.00000	187	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		774.00000	786	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		170.00000	163	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		848.00000	861	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		440.00000	425	20.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		267.00000	274	20.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		397.00000	383	20.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		325.00000	332	20.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		209.00000	200	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		737.00000	749	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		183.00000	174	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		811.00000	823	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		488.00000	473	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		216.00000	222	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		440.00000	425	20.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		267.00000	274	20.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.30	Call		170.00000	163	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		848.00000	861	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		148.00000	141	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		926.00000	939	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		196.00000	187	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		774.00000	786	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		148.00000	141	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		926.00000	939	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		128.00000	121	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,006.00000	1,020	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		159.00000	151	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		887.00000	900	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		138.00000	131	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		966.00000	979	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		119.00000	113	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,047.00000	1,061	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		515.00000	500	19.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		193.00000	199	19.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		463.00000	448	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		241.00000	246	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		545.00000	529	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		173.00000	178	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		397.00000	383	20.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		325.00000	332	20.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		463.00000	448	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		241.00000	246	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		576.00000	560	19.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		154.00000	158	19.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		0.00000	560	19.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		0.00000	158	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.65970	6.67960		21.22	0.00	0	25.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		464.00000	451	21.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		485.00000	492	21.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		483.00000	470	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		453.00000	460	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		447.00000	434	21.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		517.00000	524	21.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		430.00000	418	21.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		550.00000	558	21.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		430.00000	418	21.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		550.00000	558	21.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		414.00000	402	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		584.00000	592	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		399.00000	387	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		619.00000	628	22.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.65	Call		483.00000	470	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		453.00000	460	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		541.00000	527	20.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		362.00000	367	20.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		502.00000	488	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		422.00000	428	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		371.00000	360	22.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		691.00000	700	22.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		341.00000	330	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		761.00000	771	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		308.00000	298	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		829.00000	839	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		278.00000	269	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		898.00000	909	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		584.00000	570	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		305.00000	310	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		399.00000	387	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		619.00000	628	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		634.00000	619	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		254.00000	259	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		584.00000	570	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		305.00000	310	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		608.00000	593	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		278.00000	283	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		562.00000	547	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		332.00000	338	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		522.00000	508	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		392.00000	398	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		385.00000	373	22.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		655.00000	664	22.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		358.00000	347	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		728.00000	737	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		324.00000	314	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		794.00000	804	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		562.00000	547	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		332.00000	338	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		385.00000	373	22.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		655.00000	664	22.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		324.00000	314	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		794.00000	804	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		293.00000	283	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		863.00000	874	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		661.00000	645	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		231.00000	236	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		522.00000	508	20.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.55	Put		392.00000	398	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		358.00000	347	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		728.00000	737	23.03	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>55,823,602.47</b>	<b>6,232</b>	<b>638,531.00</b>
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<b>Grand Total:</b>							<b>55,823,602.47</b>	<b>6,232</b>	<b>638,531.00</b>
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