



Daily MTM Report

Daily summary for 20/03/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR3 On 23/04/2009 Bond			16.03800	16.03800			0.00	0	0.00
R153 On 31/08/2010 Bond			6.53000	6.48500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.79000	7.74000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.31000	8.26500			0.00	0	0.00
R201 On 21/12/2014 Bond			7.83500	7.75500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.27000	8.22000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.28000	8.23000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.76000	7.70000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.29500	8.24000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.33400	8.27500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.10000	8.06500			0.00	0	0.00

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

Derivatives

\$ / R On 12/06/2009 Currency Future			9.78890		9.76080		27.29	115,234,930.80	11,772	172,214.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			523.00000	526	27.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			512.00000	487	27.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			403.00000	403	28.65	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			742.00000	714	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			388.00000	389	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			778.00000	750	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			249.00000	248	31.92	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,289.00000	1,259	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			403.00000	403	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			742.00000	714	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			375.00000	375	29.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			814.00000	786	29.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			375.00000	375	29.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			814.00000	786	29.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			304.00000	303	30.52	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,043.00000	1,014	30.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			337.00000	337	29.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			926.00000	898	29.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			294.00000	293	30.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,083.00000	1,054	30.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			79.00000	79	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,318.00000	2,290	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			33.00000	32	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,072.00000	3,043	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			266.00000	264	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,205.00000	1,176	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			275.00000	273	31.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,164.00000	1,135	31.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			284.00000	283	30.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,124.00000	1,094	30.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			349.00000	349	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			888.00000	860	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			418.00000	418	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			707.00000	680	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			326.00000	325	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			965.00000	936	30.05	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	10.45	Call			315.00000	314	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,004.00000	975	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			362.00000	362	29.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			851.00000	823	29.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			450.00000	451	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			639.00000	612	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			484.00000	487	27.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			574.00000	548	27.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			433.00000	434	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			672.00000	645	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			349.00000	349	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			888.00000	860	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			337.00000	337	29.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			926.00000	898	29.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			326.00000	325	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			965.00000	936	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			275.00000	273	31.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,164.00000	1,135	31.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			542.00000	546	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			482.00000	457	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			503.00000	506	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			542.00000	517	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			418.00000	418	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			707.00000	680	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			284.00000	283	30.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,124.00000	1,094	30.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			294.00000	293	30.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,083.00000	1,054	30.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			234.00000	232	32.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,373.00000	1,343	32.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			207.00000	208	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,496.00000	1,469	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			188.00000	189	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,577.00000	1,550	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			242.00000	240	32.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,331.00000	1,301	32.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			249.00000	248	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,289.00000	1,259	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			227.00000	225	32.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,416.00000	1,386	32.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			155.00000	155	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,744.00000	1,716	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			114.00000	114	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,004.00000	1,975	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			109.00000	109	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,048.00000	2,020	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		93.00000	93	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,182.00000	2,154	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		179.00000	180	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,618.00000	1,591	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		242.00000	240	32.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,331.00000	1,301	32.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		630.00000	635	25.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		369.00000	346	25.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		467.00000	468	27.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		606.00000	579	27.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		584.00000	588	26.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		423.00000	399	26.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		503.00000	506	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		542.00000	517	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		681.00000	688	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		320.00000	299	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		970.00000	985	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		159.00000	146	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		970.00000	985	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		159.00000	146	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,085.00000	1,102	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		124.00000	113	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		1,124.00000	1,142	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		114.00000	103	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,165.00000	1,183	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		104.00000	94	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,247.00000	1,266	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		86.00000	77	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,205.00000	1,224	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		95.00000	85	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,375.00000	1,396	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		64.00000	57	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,205.00000	1,224	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		95.00000	85	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call		1,046.00000	1,062	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put		135.00000	123	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call		1,553.00000	1,576	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put		42.00000	37	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		1,463.00000	1,485	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		52.00000	46	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1,289.00000	1,309	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		78.00000	70	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		897.00000	911	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		187.00000	172	24.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.15	Call			828.00000	840	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			217.00000	202	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,508.00000	1,530	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			47.00000	41	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,419.00000	1,440	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			58.00000	51	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,332.00000	1,352	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			71.00000	63	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,008.00000	1,023	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			147.00000	135	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			933.00000	948	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			173.00000	159	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			862.00000	875	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			201.00000	187	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,737.00000	1,761	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			26.00000	23	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,644.00000	1,668	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			33.00000	29	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,289.00000	1,309	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			78.00000	70	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,375.00000	1,396	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			64.00000	57	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,598.00000	1,621	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			37.00000	33	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,419.00000	1,440	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			58.00000	51	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,008.00000	1,023	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			147.00000	135	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,247.00000	1,266	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			86.00000	77	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,165.00000	1,183	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			104.00000	94	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,085.00000	1,102	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			124.00000	113	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			862.00000	875	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			201.00000	187	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			796.00000	806	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			236.00000	217	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			737.00000	745	25.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			276.00000	256	25.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			796.00000	806	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			236.00000	217	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			542.00000	546	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			482.00000	457	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			584.00000	588	26.32	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	9.60	Put			423.00000	399	26.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			737.00000	745	25.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			276.00000	256	25.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			681.00000	688	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			320.00000	299	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			467.00000	468	27.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			606.00000	579	27.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			606.00000	611	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			395.00000	372	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			563.00000	567	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			452.00000	428	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			388.00000	389	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			778.00000	750	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			258.00000	256	31.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,247.00000	1,217	31.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			188.00000	189	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,577.00000	1,550	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			171.00000	171	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,660.00000	1,632	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			217.00000	218	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,456.00000	1,429	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			197.00000	198	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,536.00000	1,509	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			234.00000	232	32.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,373.00000	1,343	32.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			197.00000	198	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,536.00000	1,509	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			162.00000	163	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,702.00000	1,674	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			147.00000	147	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,786.00000	1,759	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			133.00000	133	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,872.00000	1,844	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			120.00000	120	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,960.00000	1,931	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			140.00000	140	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,829.00000	1,801	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			127.00000	127	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,916.00000	1,888	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			103.00000	103	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,092.00000	2,064	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			84.00000	83	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,273.00000	2,244	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			75.00000	75	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,364.00000	2,336	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.15	Call		67.00000	67	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,457.00000	2,428	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		60.00000	60	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		2,550.00000	2,521	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		98.00000	98	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		2,137.00000	2,109	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		88.00000	88	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		2,227.00000	2,199	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		71.00000	71	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,410.00000	2,382	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		127.00000	127	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,916.00000	1,888	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		75.00000	75	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,364.00000	2,336	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		162.00000	163	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,702.00000	1,674	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		147.00000	147	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,786.00000	1,759	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		207.00000	208	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,496.00000	1,469	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		155.00000	155	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,744.00000	1,716	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		450.00000	451	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		639.00000	612	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		563.00000	567	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		452.00000	428	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		484.00000	487	27.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		574.00000	548	27.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		708.00000	716	25.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		298.00000	277	25.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		654.00000	661	25.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		343.00000	322	25.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		606.00000	611	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		395.00000	372	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.92460	9.89540		27.32	387,059.40	39	1,794.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		771.00000	766	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		776.00000	741	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		651.00000	644	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		1,006.00000	970	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		636.00000	629	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,040.00000	1,004	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		617.00000	610	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,071.00000	1,035	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		617.00000	610	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,071.00000	1,035	28.54	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	10.50	Call		563.00000	555	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		1,167.00000	1,130	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		497.00000	488	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,301.00000	1,264	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		423.00000	414	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,478.00000	1,440	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		98.00000	91	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		3,202.00000	3,167	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		451.00000	443	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,406.00000	1,368	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		466.00000	457	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,371.00000	1,333	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		481.00000	473	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		1,336.00000	1,298	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		580.00000	573	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		1,135.00000	1,098	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		667.00000	660	28.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		971.00000	935	28.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		529.00000	521	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,233.00000	1,196	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		513.00000	504	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,267.00000	1,230	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		598.00000	591	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,103.00000	1,066	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		699.00000	693	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		904.00000	868	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		752.00000	747	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		807.00000	772	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		683.00000	676	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		937.00000	902	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		546.00000	538	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,200.00000	1,163	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		529.00000	521	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,233.00000	1,196	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		451.00000	443	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,406.00000	1,368	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		546.00000	538	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,200.00000	1,163	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		636.00000	629	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,040.00000	1,004	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		667.00000	660	28.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		971.00000	935	28.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		791.00000	785	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		745.00000	711	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		771.00000	766	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.90	Put			776.00000	741	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			734.00000	728	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			839.00000	804	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			336.00000	326	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,740.00000	1,702	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			811.00000	806	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			715.00000	681	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			891.00000	886	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			595.00000	562	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			851.00000	846	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			655.00000	621	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			811.00000	806	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			715.00000	681	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			598.00000	591	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,103.00000	1,066	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			913.00000	909	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			567.00000	534	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			870.00000	866	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			625.00000	591	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			830.00000	825	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			685.00000	651	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			717.00000	710	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			871.00000	836	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			935.00000	932	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			540.00000	507	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			851.00000	846	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			655.00000	621	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			699.00000	693	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			904.00000	868	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			437.00000	428	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,442.00000	1,404	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			409.00000	401	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,514.00000	1,476	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			683.00000	676	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			937.00000	902	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			396.00000	387	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,551.00000	1,513	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			371.00000	362	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,626.00000	1,587	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			466.00000	457	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,371.00000	1,333	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			396.00000	387	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,551.00000	1,513	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			347.00000	338	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,702.00000	1,663	28.54	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	10.90	Call		437.00000	428	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,442.00000	1,404	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		383.00000	374	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,588.00000	1,550	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		717.00000	710	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		871.00000	836	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		383.00000	374	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,588.00000	1,550	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		359.00000	350	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,663.00000	1,625	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		513.00000	504	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,267.00000	1,230	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		371.00000	362	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,626.00000	1,587	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		324.00000	315	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,779.00000	1,741	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		870.00000	866	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		625.00000	591	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		0.00000	1,031	25.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		0.00000	407	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.03890	10.01060		29.29	0.00	0	500.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		979.00000	982	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		968.00000	943	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		858.00000	860	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,198.00000	1,171	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		827.00000	828	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,267.00000	1,239	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		812.00000	813	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,302.00000	1,274	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		783.00000	784	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,373.00000	1,345	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		730.00000	730	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,519.00000	1,491	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		670.00000	670	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,709.00000	1,681	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		449.00000	451	33.57	0.00	0	99.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,738.00000	2,712	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		1,014.00000	1,020	27.87	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		903.00000	881	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		681.00000	681	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,671.00000	1,642	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		705.00000	705	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,594.00000	1,566	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		874.00000	876	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,164.00000	1,137	28.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.40	Call			842.00000	844	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,232.00000	1,205	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			770.00000	770	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,409.00000	1,381	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			743.00000	743	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,482.00000	1,454	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			730.00000	730	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,519.00000	1,491	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,323.00000	1,329	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			512.00000	490	25.70	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			907.00000	910	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,097.00000	1,071	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			942.00000	945	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,032.00000	1,006	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			798.00000	799	29.41	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,337.00000	1,310	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			756.00000	757	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,445.00000	1,418	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			960.00000	963	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			999.00000	974	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			942.00000	945	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,032.00000	1,006	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			366.00000	363	34.83	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,355.00000	3,324	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			648.00000	648	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,787.00000	1,759	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			659.00000	659	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,748.00000	1,720	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			616.00000	616	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,906.00000	1,877	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			637.00000	637	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,827.00000	1,798	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			449.00000	451	33.57	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,738.00000	2,712	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			560.00000	559	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,149.00000	2,120	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			578.00000	577	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,067.00000	2,038	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			493.00000	493	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,483.00000	2,454	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			435.00000	437	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,825.00000	2,798	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			387.00000	386	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,177.00000	3,147	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			336.00000	343	35.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,526.00000	3,504	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			509.00000	509	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,399.00000	2,370	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			398.00000	398	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,088.00000	3,059	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			351.00000	353	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,440.00000	3,414	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,763.00000	1,778	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			253.00000	239	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,377.00000	1,386	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			467.00000	447	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,091.00000	1,097	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			780.00000	758	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			478.00000	479	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,567.00000	2,540	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			322.00000	333	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,612.00000	3,594	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,837.00000	1,853	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			226.00000	214	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,434.00000	1,444	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			423.00000	405	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,132.00000	1,138	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			721.00000	699	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			907.00000	910	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,097.00000	1,071	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			597.00000	596	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,986.00000	1,957	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			410.00000	410	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,000.00000	2,971	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,554.00000	1,568	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			343.00000	329	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,221.00000	1,227	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			610.00000	588	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			526.00000	525	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,315.00000	2,286	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			283.00000	302	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,873.00000	3,863	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,493.00000	1,505	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			382.00000	366	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,175.00000	1,182	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			665.00000	643	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			423.00000	423	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,912.00000	2,884	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			351.00000	353	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,440.00000	3,414	35.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.70	Call			271.00000	290	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,961.00000	3,951	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,622.00000	1,633	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			311.00000	294	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,271.00000	1,275	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			560.00000	536	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			543.00000	542	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,232.00000	2,203	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			376.00000	374	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,266.00000	3,235	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			296.00000	315	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,785.00000	3,776	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,692.00000	1,705	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			281.00000	266	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,051.00000	1,058	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			841.00000	819	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			463.00000	465	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,652.00000	2,626	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			387.00000	386	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,177.00000	3,147	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			309.00000	324	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,698.00000	3,685	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,588.00000	1,600	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			327.00000	311	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,245.00000	1,251	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			585.00000	562	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			996.00000	1,001	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			935.00000	912	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			534.00000	533	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,274.00000	2,244	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			442.00000	444	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,782.00000	2,755	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			371.00000	369	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,310.00000	3,280	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			289.00000	308	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,829.00000	3,819	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,990.00000	2,009	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			179.00000	170	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,554.00000	1,568	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			343.00000	329	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			526.00000	525	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,315.00000	2,286	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,070.00000	2,089	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			160.00000	150	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,271.00000	1,275	25.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.30	Put			560.00000	536	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,111.00000	2,130	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			150.00000	141	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,657.00000	1,669	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			296.00000	280	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,296.00000	1,302	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			536.00000	513	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,033.00000	1,039	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			872.00000	850	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			670.00000	670	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,709.00000	1,681	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			551.00000	550	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,190.00000	2,161	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			456.00000	458	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,695.00000	2,669	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			382.00000	380	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,221.00000	3,191	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,235.00000	2,255	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			125.00000	116	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,377.00000	1,386	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			467.00000	447	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			478.00000	479	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,567.00000	2,540	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,193.00000	2,213	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			133.00000	124	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,727.00000	1,741	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			267.00000	252	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,350.00000	1,357	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			489.00000	468	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,071.00000	1,077	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			810.00000	788	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			693.00000	693	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,632.00000	1,604	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			569.00000	568	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,108.00000	2,079	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			470.00000	472	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,610.00000	2,583	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			329.00000	338	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,568.00000	3,549	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,406.00000	2,428	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			96.00000	89	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,913.00000	1,930	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			202.00000	191	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			616.00000	616	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,906.00000	1,877	31.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,450.00000	2,472	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			89.00000	83	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,951.00000	1,969	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			190.00000	180	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,523.00000	1,536	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			363.00000	347	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,198.00000	1,204	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			637.00000	615	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			627.00000	626	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,866.00000	1,837	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			518.00000	517	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,357.00000	2,328	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,494.00000	2,516	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			83.00000	77	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,152.00000	2,171	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			141.00000	132	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,323.00000	1,329	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			512.00000	490	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,875.00000	1,891	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			214.00000	202	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,463.00000	1,474	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			402.00000	385	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,153.00000	1,160	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			693.00000	671	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			925.00000	927	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,064.00000	1,038	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			606.00000	606	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,946.00000	1,917	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			501.00000	501	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,441.00000	2,412	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			416.00000	417	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,956.00000	2,928	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			266.00000	283	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,005.00000	3,995	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,493.00000	1,505	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			382.00000	366	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			509.00000	509	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,399.00000	2,370	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			249.00000	266	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			4,138.00000	4,127	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			260.00000	278	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,049.00000	4,039	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,523.00000	1,536	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			363.00000	347	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			518.00000	517	32.55	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 14/12/2009 Currency Future	11.85	Put		2,357.00000	2,328	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		429.00000	430	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,868.00000	2,841	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		277.00000	296	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,917.00000	3,907	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		238.00000	255	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		4,228.00000	4,216	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,030.00000	2,049	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		169.00000	160	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		1,913.00000	1,930	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		202.00000	191	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,990.00000	2,009	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		179.00000	170	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,406.00000	2,428	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		96.00000	89	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,111.00000	2,130	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		150.00000	141	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		1,800.00000	1,815	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		239.00000	226	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,033.00000	1,039	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		872.00000	850	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		551.00000	550	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,190.00000	2,161	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		382.00000	380	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,221.00000	3,191	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		233.00000	250	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		4,273.00000	4,261	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		2,277.00000	2,298	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		117.00000	109	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		302.00000	319	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		3,742.00000	3,730	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		2,363.00000	2,384	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		102.00000	95	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		315.00000	328	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		3,655.00000	3,639	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		0.00000	2,697	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	58	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.15320	10.12510		28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,128.00000	1,127	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,153.00000	1,123	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,010.00000	1,007	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,385.00000	1,354	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		995.00000	992	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,420.00000	1,388	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,026.00000	1,023	28.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,351.00000	1,320	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		979.00000	976	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,454.00000	1,423	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		936.00000	932	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,560.00000	1,529	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		868.00000	864	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,743.00000	1,711	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		807.00000	803	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,932.00000	1,900	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		819.00000	815	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,894.00000	1,861	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		609.00000	604	32.35	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,784.00000	2,751	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,245.00000	1,244	27.48	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		970.00000	941	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		843.00000	839	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,818.00000	1,786	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		831.00000	827	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,856.00000	1,823	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		908.00000	904	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,633.00000	1,601	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		922.00000	918	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,596.00000	1,565	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		881.00000	877	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,706.00000	1,674	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		855.00000	851	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,780.00000	1,748	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		894.00000	890	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,669.00000	1,637	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		950.00000	946	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,525.00000	1,493	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		979.00000	976	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,454.00000	1,423	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		922.00000	918	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,596.00000	1,565	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		796.00000	791	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,971.00000	1,938	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		765.00000	760	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,080.00000	2,047	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		784.00000	780	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,009.00000	1,977	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		784.00000	780	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,009.00000	1,977	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		773.00000	769	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,048.00000	2,016	30.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.65	Call			722.00000	717	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,247.00000	2,214	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			763.00000	758	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,088.00000	2,055	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			752.00000	748	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,127.00000	2,094	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			702.00000	698	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,327.00000	2,294	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			742.00000	737	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,167.00000	2,134	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			732.00000	727	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,206.00000	2,174	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,286.00000	1,286	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			911.00000	883	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,204.00000	1,203	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,029.00000	1,000	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,166.00000	1,164	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,090.00000	1,061	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,128.00000	1,127	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,153.00000	1,123	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,093.00000	1,091	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,218.00000	1,187	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,059.00000	1,056	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,284.00000	1,253	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			570.00000	568	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,995.00000	2,965	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,398.00000	1,399	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			773.00000	745	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			732.00000	727	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,206.00000	2,174	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			373.00000	371	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,948.00000	3,917	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,470.00000	1,472	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			695.00000	668	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			908.00000	904	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,633.00000	1,601	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			394.00000	392	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,819.00000	3,789	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,520.00000	1,523	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			645.00000	619	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			409.00000	407	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,734.00000	3,704	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,546.00000	1,549	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			621.00000	595	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			843.00000	839	29.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,818.00000	1,786	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		417.00000	415	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		3,692.00000	3,662	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		1,599.00000	1,602	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		574.00000	549	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		433.00000	431	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		3,607.00000	3,577	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		684.00000	679	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,409.00000	2,376	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		339.00000	337	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		4,164.00000	4,134	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		1,308.00000	1,308	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		883.00000	855	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		712.00000	707	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,287.00000	2,254	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		693.00000	688	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,368.00000	2,335	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		346.00000	344	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		4,121.00000	4,090	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,204.00000	1,203	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,029.00000	1,000	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		684.00000	679	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,409.00000	2,376	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		666.00000	661	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,491.00000	2,458	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		649.00000	644	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,574.00000	2,541	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		315.00000	313	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		4,340.00000	4,309	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,265.00000	1,265	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		940.00000	912	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		796.00000	791	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,971.00000	1,938	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		693.00000	688	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,368.00000	2,335	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		675.00000	670	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		2,450.00000	2,417	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		333.00000	331	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		4,208.00000	4,178	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		1,352.00000	1,352	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		827.00000	799	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		359.00000	357	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		4,034.00000	4,004	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		1,445.00000	1,447	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		720.00000	694	26.59	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 15/03/2010 Currency Future	9.30	Call			1,494.00000	1,497	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			669.00000	644	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			402.00000	400	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,777.00000	3,746	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,770.00000	1,776	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			444.00000	422	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			449.00000	447	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,524.00000	3,494	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,682.00000	1,687	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			507.00000	484	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			965.00000	961	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,489.00000	1,458	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			855.00000	851	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,780.00000	1,748	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			831.00000	827	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,856.00000	1,823	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			425.00000	423	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,650.00000	3,619	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			894.00000	890	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,669.00000	1,637	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			773.00000	769	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,048.00000	2,016	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			387.00000	385	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,862.00000	3,832	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,740.00000	1,746	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			465.00000	442	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			995.00000	992	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,420.00000	1,388	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			965.00000	961	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,489.00000	1,458	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			441.00000	439	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,566.00000	3,536	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,654.00000	1,658	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			529.00000	505	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			380.00000	378	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			3,905.00000	3,874	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			1,800.00000	1,806	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			425.00000	403	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			457.00000	455	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,482.00000	3,452	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,893.00000	1,901	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			368.00000	348	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			1,076.00000	1,073	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,251.00000	1,220	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			1,042.00000	1,040	28.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,317.00000	1,286	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		483.00000	482	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		3,358.00000	3,328	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		1,926.00000	1,934	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		350.00000	331	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		1,059.00000	1,056	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,284.00000	1,253	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		492.00000	491	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		3,317.00000	3,287	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		1,992.00000	2,001	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		316.00000	298	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		511.00000	509	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,236.00000	3,206	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,958.00000	1,967	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		333.00000	314	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		1,110.00000	1,108	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,185.00000	1,155	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		1,076.00000	1,073	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,251.00000	1,220	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		501.00000	500	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		3,276.00000	3,247	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		0.00000	2,254	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		0.00000	200	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		0.00000	1,223	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		0.00000	970	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		0.00000	1,183	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		0.00000	1,030	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		0.00000	1,145	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		0.00000	1,092	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		0.00000	575	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		0.00000	2,922	32.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.14930	14.22190		25.28	0.00	0	9,953.00
£ / R On 12/06/2009 Currency Future	14.20	Call		682.00000	664	25.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		660.00000	715	25.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		701.00000	684	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		629.00000	684	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		663.00000	645	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		691.00000	746	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		644.00000	626	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		722.00000	777	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		721.00000	704	25.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		599.00000	655	25.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		531.00000	513	26.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		959.00000	1,014	26.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.90	Call			465.00000	443	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,143.00000	1,194	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			319.00000	303	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,497.00000	1,554	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			401.00000	382	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,279.00000	1,333	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			432.00000	412	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,210.00000	1,262	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			417.00000	397	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,245.00000	1,297	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			465.00000	443	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,143.00000	1,194	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			609.00000	591	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			787.00000	842	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			561.00000	543	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			889.00000	944	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			517.00000	499	26.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			995.00000	1,050	26.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			490.00000	472	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,068.00000	1,123	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			477.00000	459	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,105.00000	1,160	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			448.00000	427	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,176.00000	1,228	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			531.00000	513	26.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			959.00000	1,014	26.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			503.00000	485	27.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,031.00000	1,086	27.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			545.00000	528	26.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			924.00000	979	26.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			545.00000	528	26.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			924.00000	979	26.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			576.00000	559	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			854.00000	909	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			626.00000	609	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			754.00000	809	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			592.00000	575	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			820.00000	875	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			332.00000	315	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,460.00000	1,516	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			387.00000	368	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,315.00000	1,369	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			332.00000	315	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,460.00000	1,516	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			417.00000	397	27.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.05	Put			1,245.00000	1,297	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			307.00000	292	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,535.00000	1,592	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			358.00000	341	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,386.00000	1,442	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			701.00000	684	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			629.00000	684	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			477.00000	459	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,105.00000	1,160	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			372.00000	354	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,350.00000	1,405	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			283.00000	269	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,612.00000	1,670	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			213.00000	202	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,891.00000	1,952	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			172.00000	163	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,100.00000	2,164	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			222.00000	210	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,850.00000	1,911	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			262.00000	248	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,690.00000	1,749	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			251.00000	238	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,729.00000	1,789	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			272.00000	259	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,650.00000	1,709	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			241.00000	229	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,769.00000	1,829	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			272.00000	259	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,650.00000	1,709	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			144.00000	137	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,272.00000	2,337	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			196.00000	185	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,974.00000	2,036	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			180.00000	170	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,058.00000	2,121	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			126.00000	119	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,404.00000	2,470	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			165.00000	156	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,143.00000	2,207	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			138.00000	131	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,316.00000	2,381	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			115.00000	109	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,493.00000	2,560	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			105.00000	99	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,583.00000	2,650	27.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.75	Call			100.00000	95	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,628.00000	2,696	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			132.00000	125	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,360.00000	2,426	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			158.00000	149	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,186.00000	2,250	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			96.00000	91	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,674.00000	2,741	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			69.00000	65	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,997.00000	3,066	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			76.00000	71	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,904.00000	2,972	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			49.00000	46	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,327.00000	3,397	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			36.00000	34	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,614.00000	3,685	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			19.00000	18	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,197.00000	4,269	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			10.00000	9	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,788.00000	4,860	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			8.00000	8	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,936.00000	5,008	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			12.00000	12	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,590.00000	4,662	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			20.00000	19	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,148.00000	4,220	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			22.00000	21	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,050.00000	4,122	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			13.00000	12	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,541.00000	4,613	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			62.00000	59	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,090.00000	3,160	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			151.00000	143	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,229.00000	2,294	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			231.00000	219	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,809.00000	1,870	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			401.00000	382	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,279.00000	1,333	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			345.00000	328	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,423.00000	1,479	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			319.00000	303	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,497.00000	1,554	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			295.00000	280	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,573.00000	1,631	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			490.00000	472	27.22	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	Put		1,068.00000	1,123	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		345.00000	328	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,423.00000	1,479	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		387.00000	368	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,315.00000	1,369	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		283.00000	269	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,612.00000	1,670	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		231.00000	219	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		1,809.00000	1,870	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		213.00000	202	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,891.00000	1,952	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		262.00000	248	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,690.00000	1,749	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		165.00000	156	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,143.00000	2,207	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		213.00000	202	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,891.00000	1,952	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		180.00000	170	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,058.00000	2,121	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		204.00000	193	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		1,932.00000	1,994	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		187.00000	178	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		2,016.00000	2,078	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		138.00000	131	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,316.00000	2,381	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		196.00000	185	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,974.00000	2,036	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		151.00000	143	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,229.00000	2,294	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		115.00000	109	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,493.00000	2,560	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		96.00000	91	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,674.00000	2,741	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		105.00000	99	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,583.00000	2,650	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		87.00000	82	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		2,765.00000	2,833	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		79.00000	75	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		2,857.00000	2,926	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		87.00000	82	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		2,765.00000	2,833	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		72.00000	68	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		2,950.00000	3,019	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		121.00000	114	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		2,449.00000	2,515	27.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.65	Call			110.00000	104	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,538.00000	2,605	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			91.00000	86	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,719.00000	2,787	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			83.00000	79	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,811.00000	2,879	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			172.00000	163	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,100.00000	2,164	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			144.00000	137	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,272.00000	2,337	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			91.00000	86	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,719.00000	2,787	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			56.00000	53	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,185.00000	3,254	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			51.00000	48	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,279.00000	3,349	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			46.00000	44	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,374.00000	3,444	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			42.00000	39	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,470.00000	3,540	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			18.00000	17	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,246.00000	4,318	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			16.00000	15	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,344.00000	4,416	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			14.00000	14	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,443.00000	4,514	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			12.00000	11	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,640.00000	4,712	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			10.00000	10	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,738.00000	4,810	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			9.00000	9	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,837.00000	4,909	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			34.00000	32	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,662.00000	3,733	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			31.00000	29	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,759.00000	3,830	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			28.00000	26	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,856.00000	3,927	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			25.00000	23	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,953.00000	4,024	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			31.00000	29	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,759.00000	3,830	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			25.00000	23	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,953.00000	4,024	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			18.00000	17	27.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.45	Put		4,246.00000	4,318	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		14.00000	14	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		4,443.00000	4,514	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call		17.00000	16	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put		4,295.00000	4,367	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call		15.00000	14	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put		4,393.00000	4,465	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call		14.00000	13	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put		4,492.00000	4,564	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		11.00000	10	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		4,689.00000	4,761	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call		9.00000	8	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put		4,887.00000	4,959	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call		8.00000	7	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put		4,986.00000	5,058	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		12.00000	11	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		4,640.00000	4,712	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		9.00000	9	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		4,837.00000	4,909	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		7.00000	7	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		5,035.00000	5,108	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		7.00000	6	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		5,135.00000	5,207	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call		6.00000	6	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put		5,234.00000	5,306	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call		5.00000	5	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put		5,333.00000	5,406	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		11.00000	10	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		4,689.00000	4,761	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		7.00000	7	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		5,085.00000	5,157	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		6.00000	6	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		5,184.00000	5,257	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		54.00000	51	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,232.00000	3,301	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		44.00000	41	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		3,422.00000	3,492	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		40.00000	37	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		3,518.00000	3,588	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		32.00000	30	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		3,710.00000	3,781	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		29.00000	27	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		3,807.00000	3,878	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		26.00000	25	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		3,904.00000	3,975	27.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.20	Call			24.00000	22	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,002.00000	4,073	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			72.00000	68	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,950.00000	3,019	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			65.00000	62	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,043.00000	3,112	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			59.00000	56	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,137.00000	3,207	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			54.00000	51	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,232.00000	3,301	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			32.00000	30	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,710.00000	3,781	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			110.00000	104	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,538.00000	2,605	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			69.00000	65	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,997.00000	3,066	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			76.00000	71	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,904.00000	2,972	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			56.00000	53	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,185.00000	3,254	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			46.00000	44	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,374.00000	3,444	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			132.00000	125	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,360.00000	2,426	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			222.00000	210	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,850.00000	1,911	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			561.00000	543	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			889.00000	944	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			784.00000	768	24.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			512.00000	568	24.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			741.00000	725	25.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			569.00000	626	25.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			884.00000	862	24.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			412.00000	463	24.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			830.00000	813	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			458.00000	514	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			741.00000	725	25.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			569.00000	626	25.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			915.00000	891	24.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			393.00000	442	24.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			855.00000	837	24.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			433.00000	488	24.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			806.00000	790	24.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			485.00000	541	24.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			762.00000	746	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.00	Put			540.00000	597	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			806.00000	790	24.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			485.00000	541	24.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			609.00000	591	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			787.00000	842	25.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.35740		14.42770		25.53	201,003.60	14	3,451.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,004.00000	985	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,027.00000	1,078	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,042.00000	1,023	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			965.00000	1,016	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			986.00000	967	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,058.00000	1,110	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,062.00000	1,043	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			934.00000	985	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			870.00000	850	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,292.00000	1,342	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			797.00000	773	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,469.00000	1,515	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			629.00000	609	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,801.00000	1,852	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			709.00000	687	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,631.00000	1,679	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			743.00000	720	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,566.00000	1,613	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			779.00000	755	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,501.00000	1,547	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			870.00000	850	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,292.00000	1,342	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			951.00000	931	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,123.00000	1,174	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			901.00000	881	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,223.00000	1,274	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			797.00000	773	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,469.00000	1,515	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			825.00000	805	26.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,397.00000	1,448	26.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			854.00000	834	26.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,327.00000	1,377	26.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			811.00000	791	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,433.00000	1,483	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			840.00000	820	26.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,362.00000	1,412	26.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			885.00000	865	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,257.00000	1,308	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			854.00000	834	26.65	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	14.90	Put		1,327.00000	1,377	26.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		726.00000	703	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,598.00000	1,646	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		761.00000	737	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,533.00000	1,580	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		917.00000	898	26.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,189.00000	1,240	26.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		709.00000	687	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,631.00000	1,679	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		629.00000	609	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,801.00000	1,852	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		676.00000	655	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		1,699.00000	1,747	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		614.00000	594	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		1,836.00000	1,887	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		599.00000	580	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		1,872.00000	1,923	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		660.00000	639	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		1,733.00000	1,782	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,023.00000	1,004	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		995.00000	1,047	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		571.00000	552	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,943.00000	1,995	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		934.00000	914	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,156.00000	1,207	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		885.00000	865	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,257.00000	1,308	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		693.00000	671	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,665.00000	1,713	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		1,101.00000	1,084	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		873.00000	926	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1,062.00000	1,043	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		934.00000	985	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		1,179.00000	1,166	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		752.00000	808	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		1,139.00000	1,125	25.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		811.00000	867	25.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		1,206.00000	1,187	24.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		729.00000	780	24.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		1,159.00000	1,145	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		781.00000	838	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,120.00000	1,105	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		842.00000	897	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1,081.00000	1,063	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		903.00000	956	25.34	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 14/09/2009 Currency Future	14.55	Call			968.00000	949	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,091.00000	1,142	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			726.00000	703	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,598.00000	1,646	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			543.00000	525	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,015.00000	2,068	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			693.00000	671	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,665.00000	1,713	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			571.00000	552	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,943.00000	1,995	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			543.00000	525	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,015.00000	2,068	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			517.00000	500	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,089.00000	2,142	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			491.00000	475	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,164.00000	2,218	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			811.00000	791	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,433.00000	1,483	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			645.00000	624	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,767.00000	1,817	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			585.00000	566	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,907.00000	1,959	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			645.00000	624	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,767.00000	1,817	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			557.00000	539	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,979.00000	2,031	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			530.00000	512	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,052.00000	2,105	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			504.00000	487	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,126.00000	2,180	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,023.00000	1,004	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			995.00000	1,047	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			444.00000	429	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,316.00000	2,371	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,120.00000	1,105	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			842.00000	897	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			934.00000	914	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,156.00000	1,207	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			779.00000	755	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,501.00000	1,547	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			1,234.00000	1,214	24.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			706.00000	756	24.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,139.00000	1,125	25.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			811.00000	867	25.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			951.00000	931	26.03	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	14.60	Put		1,123.00000	1,174	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.37010	14.43660		25.77	71,850.50	5	5.00
£ / R On 14/12/2009 Currency Future	14.45	Call		1,295.00000	1,233	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,309.00000	1,313	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		1,333.00000	1,271	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,247.00000	1,251	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,277.00000	1,215	25.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,340.00000	1,345	25.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,352.00000	1,291	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,215.00000	1,221	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		1,141.00000	1,079	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,605.00000	1,609	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		1,157.00000	1,095	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,571.00000	1,575	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,241.00000	1,179	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,405.00000	1,409	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		1,207.00000	1,144	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,470.00000	1,474	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		1,173.00000	1,111	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,537.00000	1,541	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		1,110.00000	1,048	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,674.00000	1,678	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		1,081.00000	1,018	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,744.00000	1,748	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		1,047.00000	982	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,811.00000	1,812	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		908.00000	846	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,072.00000	2,076	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,423.00000	1,368	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,087.00000	1,097	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		1,388.00000	1,331	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,151.00000	1,161	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		1,314.00000	1,252	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,278.00000	1,282	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,519.00000	1,457	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		982.00000	987	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,467.00000	1,406	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,031.00000	1,036	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,423.00000	1,368	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,087.00000	1,097	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,241.00000	1,179	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,405.00000	1,409	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,442.00000	1,386	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,055.00000	1,066	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,405.00000	1,349	25.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.15	Put		1,119.00000	1,129	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		1,371.00000	1,311	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,184.00000	1,191	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		1,259.00000	1,197	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,372.00000	1,377	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		1,224.00000	1,161	26.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,437.00000	1,441	26.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		1,190.00000	1,128	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,503.00000	1,507	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		1,066.00000	1,000	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,779.00000	1,780	26.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.30170	13.36790		24.95	0.00	0	14,052.00
€ / R On 12/06/2009 Currency Future	13.35	Call		636.00000	616	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		618.00000	665	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		676.00000	656	24.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		558.00000	604	24.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		697.00000	677	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		529.00000	575	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		718.00000	697	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		500.00000	545	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		718.00000	697	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		500.00000	545	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		765.00000	741	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		447.00000	489	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		579.00000	562	25.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		711.00000	761	25.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		528.00000	514	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		810.00000	862	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		513.00000	499	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		845.00000	897	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		616.00000	598	25.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		648.00000	696	25.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		636.00000	616	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		618.00000	665	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		765.00000	741	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		447.00000	489	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		876.00000	842	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		358.00000	390	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		790.00000	763	23.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		422.00000	462	23.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		741.00000	718	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		473.00000	517	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		845.00000	813	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		377.00000	411	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 12/06/2009 Currency Future	12.80	Call			907.00000	872	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			339.00000	371	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			597.00000	580	25.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			679.00000	728	25.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			528.00000	514	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			810.00000	862	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			513.00000	499	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			845.00000	897	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			478.00000	462	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			910.00000	960	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			442.00000	427	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			974.00000	1,025	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			545.00000	530	25.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			777.00000	828	25.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			656.00000	636	24.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			588.00000	634	24.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			815.00000	788	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			397.00000	436	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			561.00000	546	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			744.00000	794	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			425.00000	410	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,007.00000	1,058	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			408.00000	394	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,040.00000	1,092	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			376.00000	363	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,108.00000	1,161	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			233.00000	225	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,515.00000	1,574	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			222.00000	215	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,554.00000	1,614	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			304.00000	294	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,286.00000	1,342	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			360.00000	348	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,142.00000	1,196	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			460.00000	444	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			942.00000	992	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			545.00000	530	25.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			777.00000	828	25.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			561.00000	546	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			744.00000	794	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			656.00000	636	24.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			588.00000	634	24.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			478.00000	462	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			910.00000	960	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			616.00000	598	25.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.40	Put			648.00000	696	25.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			376.00000	363	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,108.00000	1,161	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			266.00000	258	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,398.00000	1,456	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			184.00000	179	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,717.00000	1,777	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			138.00000	134	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,970.00000	2,032	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			317.00000	307	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,249.00000	1,305	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			345.00000	334	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,177.00000	1,232	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			845.00000	813	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			377.00000	411	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			939.00000	903	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			321.00000	352	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,255.00000	1,210	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			187.00000	209	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,217.00000	1,174	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			199.00000	222	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,293.00000	1,248	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			175.00000	196	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,217.00000	1,174	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			199.00000	222	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,073.00000	1,033	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			255.00000	282	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,108.00000	1,068	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			240.00000	266	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,005.00000	967	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			287.00000	315	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,450.00000	1,402	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			133.00000	150	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,144.00000	1,102	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			226.00000	251	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,331.00000	1,285	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			163.00000	184	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,410.00000	1,362	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			142.00000	161	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,370.00000	1,324	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			153.00000	172	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,746.00000	1,692	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			78.00000	90	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,659.00000	1,607	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			91.00000	105	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 12/06/2009 Currency Future	11.90	Call			1,574.00000	1,523	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			106.00000	121	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,491.00000	1,442	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			123.00000	140	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,180.00000	1,138	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			212.00000	236	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,702.00000	1,649	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			84.00000	97	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,616.00000	1,565	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			99.00000	113	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,533.00000	1,482	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			115.00000	131	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,073.00000	1,033	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			255.00000	282	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,410.00000	1,362	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			142.00000	161	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,038.00000	1,000	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			270.00000	298	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			971.00000	935	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			303.00000	333	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,450.00000	1,402	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			133.00000	150	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,370.00000	1,324	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			153.00000	172	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,790.00000	1,735	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			72.00000	83	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,616.00000	1,565	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			99.00000	113	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,005.00000	967	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			287.00000	315	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			876.00000	842	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			358.00000	390	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,038.00000	1,000	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			270.00000	298	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,255.00000	1,210	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			187.00000	209	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,180.00000	1,138	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			212.00000	236	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			907.00000	872	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			339.00000	371	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			497.00000	480	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			879.00000	928	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			442.00000	427	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			974.00000	1,025	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			331.00000	320	26.33	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	14.25	Put		1,213.00000	1,268	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call		278.00000	269	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put		1,360.00000	1,418	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call		255.00000	246	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put		1,437.00000	1,495	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call		212.00000	206	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put		1,594.00000	1,654	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call		193.00000	187	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put		1,675.00000	1,736	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call		176.00000	171	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put		1,758.00000	1,819	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call		160.00000	155	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put		1,842.00000	1,903	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		291.00000	281	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,323.00000	1,380	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		243.00000	236	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,476.00000	1,534	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		317.00000	307	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,249.00000	1,305	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		291.00000	281	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,323.00000	1,380	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		243.00000	236	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,476.00000	1,534	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		203.00000	196	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,635.00000	1,695	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		168.00000	163	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		1,800.00000	1,861	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		152.00000	148	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		1,884.00000	1,946	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		125.00000	121	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,057.00000	2,120	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		113.00000	110	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,145.00000	2,208	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		102.00000	99	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,234.00000	2,298	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		92.00000	90	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,324.00000	2,388	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		203.00000	196	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,635.00000	1,695	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		184.00000	179	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		1,717.00000	1,777	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		125.00000	121	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,057.00000	2,120	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		391.00000	378	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,073.00000	1,126	26.33	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	13.10	Call		741.00000	718	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		473.00000	517	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		391.00000	378	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,073.00000	1,126	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		360.00000	348	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,142.00000	1,196	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		345.00000	334	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,177.00000	1,232	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.49190	13.55400		25.33	0.00	0	217.00
€ / R On 14/09/2009 Currency Future	13.55	Call		947.00000	928	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		943.00000	987	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		987.00000	967	25.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		883.00000	925	25.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,006.00000	986	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		852.00000	894	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,026.00000	1,007	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		822.00000	865	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,026.00000	1,007	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		822.00000	865	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		1,066.00000	1,047	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		762.00000	806	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		892.00000	875	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,038.00000	1,083	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		840.00000	825	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,136.00000	1,183	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		824.00000	809	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,170.00000	1,217	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		928.00000	910	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		974.00000	1,018	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		1,191.00000	1,164	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		637.00000	672	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		1,087.00000	1,068	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		733.00000	776	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,108.00000	1,088	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		704.00000	746	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,046.00000	1,027	24.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		792.00000	835	24.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,046.00000	1,027	24.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		792.00000	835	24.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,006.00000	986	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		852.00000	894	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,163.00000	1,136	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		659.00000	694	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		874.00000	858	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,070.00000	1,116	25.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.65	Call			910.00000	892	25.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,006.00000	1,050	25.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			824.00000	809	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,170.00000	1,217	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			808.00000	789	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,204.00000	1,247	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			788.00000	770	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,234.00000	1,278	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			749.00000	732	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,295.00000	1,340	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			857.00000	841	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,103.00000	1,149	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			967.00000	947	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			913.00000	955	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,135.00000	1,109	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			681.00000	717	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			712.00000	696	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,358.00000	1,404	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			505.00000	494	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,801.00000	1,852	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			857.00000	841	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,103.00000	1,149	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			749.00000	732	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,295.00000	1,340	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			676.00000	661	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,422.00000	1,469	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			642.00000	628	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,488.00000	1,536	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			609.00000	596	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,555.00000	1,604	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			578.00000	565	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,624.00000	1,673	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			928.00000	910	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			974.00000	1,018	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			676.00000	661	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,422.00000	1,469	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			642.00000	628	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,488.00000	1,536	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,369.00000	1,338	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			515.00000	546	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,307.00000	1,278	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			553.00000	586	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,248.00000	1,220	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			594.00000	628	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			947.00000	928	25.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Put		943.00000	987	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		768.00000	751	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,264.00000	1,309	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		730.00000	714	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,326.00000	1,372	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		694.00000	678	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,390.00000	1,436	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,135.00000	1,109	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		681.00000	717	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,248.00000	1,220	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		594.00000	628	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		1,278.00000	1,249	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		574.00000	607	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		1,219.00000	1,191	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		615.00000	650	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		840.00000	825	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,136.00000	1,183	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,163.00000	1,136	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		659.00000	694	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,108.00000	1,088	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		704.00000	746	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		910.00000	892	25.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,006.00000	1,050	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.65430	13.71700		25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		1,202.00000	1,187	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,185.00000	1,232	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		1,240.00000	1,224	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,123.00000	1,170	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,260.00000	1,244	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,093.00000	1,139	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		1,281.00000	1,264	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,064.00000	1,109	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,260.00000	1,244	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,093.00000	1,139	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		1,300.00000	1,284	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,033.00000	1,080	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		1,146.00000	1,133	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,279.00000	1,329	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		1,384.00000	1,365	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		917.00000	960	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		789.00000	779	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		1,922.00000	1,975	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		1,221.00000	1,205	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,154.00000	1,201	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		1,183.00000	1,168	25.96	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 14/12/2009 Currency Future	13.75	Put		1,216.00000	1,264	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		1,111.00000	1,099	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,344.00000	1,394	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		1,078.00000	1,066	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,411.00000	1,462	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		1,041.00000	1,026	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		1,474.00000	1,522	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		1,002.00000	987	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		1,535.00000	1,583	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		1,410.00000	1,391	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		893.00000	936	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,358.00000	1,345	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		941.00000	991	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		1,320.00000	1,305	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,003.00000	1,050	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		1,164.00000	1,150	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,247.00000	1,296	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		1,129.00000	1,116	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,312.00000	1,361	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		1,094.00000	1,082	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		1,377.00000	1,428	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		1,491.00000	1,470	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		824.00000	866	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		1,437.00000	1,417	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		870.00000	912	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,339.00000	1,326	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		972.00000	1,021	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		1,221.00000	1,205	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,154.00000	1,201	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		1,437.00000	1,417	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		870.00000	912	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,339.00000	1,326	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		972.00000	1,021	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		1,146.00000	1,133	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,279.00000	1,329	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		1,464.00000	1,443	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		847.00000	889	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,358.00000	1,345	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		941.00000	991	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		1,164.00000	1,150	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,247.00000	1,296	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	1,305	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		0.00000	1,050	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	1,116	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		0.00000	1,361	26.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	1,046	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			0.00000	1,492	26.49	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.11600		243.29200		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			295.17900		296.08300		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			301.07800		301.99500		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			292.60900		292.54700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.72200		125.96300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.23400		128.47800		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			130.48400		130.73000		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			297.02500		297.92400		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			302.96050		303.87150		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			308.27650		309.19850		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			337.59900		337.59900		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			346.14500		346.14500		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			333.58100		333.67800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.51000		7.46100		35.44	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.37600		8.34400		35.44	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.05000		8.01900		35.44	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.44100		8.40000		35.44	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.47900		8.45100		35.44	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.57800		8.54000		35.44	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.52600		8.48400		35.44	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			7.99900		7.99500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.69100		6.61900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.62600		6.54700		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
JN02 On 07/05/2009 jNote			7.25500		7.20200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.25700		7.20700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.06200		8.01200		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.10800		8.06000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.35300		8.31500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.36000		8.32100		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.62600		10.61700		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.04500		10.02000		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.51300		9.47300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.72600		9.70600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			285.15600		286.07400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			290.85500		291.78600		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			295.95800		296.90100		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.26500		6.20400		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,884.00000	3,804	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			5.64500		5.57000		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,323.00000	4,244	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			4.00000	5	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,572.00000	4,492	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			3.00000	3	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,288.00000	1,288	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			67.00000	67	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.75500		7.70300		12.50	0.00	0	10,191.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,291.00000	1,171	12.40	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,964.00000	4,146	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			336.00000	290	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			7,594.00000	7,851	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,611.00000	7,331	13.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			339.00000	361	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.72800		7.67300		12.50	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,697.00000	9,439	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,214.00000	1,265	13.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.80400		7.74700		12.45	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,447.00000	4,291	12.40	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,788.00000	5,939	12.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 04/02/2010 Bond Future			7.88700	7.82600		12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		5,888.00000	5,718	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		6,280.00000	6,425	12.40	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.29600	8.24500		25.59	0.00	0	12,905.00
R186 On 07/05/2009 Bond Future	8.00	Call		3,486.00000	3,214	25.44	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		6,128.00000	6,395	25.44	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call		1,113.00000	987	25.08	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put		12,395.00000	12,808	25.08	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		9,411.00000	8,966	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		1,782.00000	1,877	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		224.00000	188	24.78	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		21,058.00000	21,562	24.78	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.29100	8.23900		27.61	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call		4,996.00000	4,762	27.17	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		13,169.00000	13,482	27.17	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call		12,625.00000	12,231	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		4,989.00000	5,141	28.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.33600	8.28200		26.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		14,488.00000	14,106	27.61	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		7,357.00000	7,534	27.61	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call		7,050.00000	6,798	26.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		15,604.00000	15,910	26.54	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.38000	8.32500		28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		12,738.00000	12,414	28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		13,511.00000	13,749	28.95	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500	9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,001.00000	993	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		534.00000	527	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.79900	7.71600		11.94	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call		6,948.00000	6,587	12.28	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		157.00000	179	12.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.76000	7.67200		12.42	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		7,663.00000	7,341	12.77	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		920.00000	989	12.77	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.82100	7.72900		11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		3,551.00000	3,358	11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,534.00000	4,732	11.73	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.88600	7.78800		12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		4,233.00000	4,035	12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,416.00000	5,618	12.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 07/05/2009 Bond Future			8.24700	8.19600		17.41	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		5,564.00000	5,310	17.90	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		905.00000	955	17.90	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.23500	8.18100		17.74	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		8,162.00000	7,921	18.23	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		2,147.00000	2,223	18.23	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.30100	8.24500		17.78	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		3,863.00000	3,722	17.63	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,224.00000	8,402	17.63	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.37100	8.31300		18.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		6,683.00000	6,506	18.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,311.00000	7,455	18.09	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.26100	8.21000		18.98	0.00	0	305.00
R204 On 07/05/2009 Bond Future	7.75	Call		1,582.00000	1,444	18.90	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		4,633.00000	4,825	18.90	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Call		4,870.00000	4,615	19.36	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		1,439.00000	1,515	19.36	0.00	0	750.00
R204 On 07/05/2009 Bond Future	9.00	Call		5,980.00000	5,704	19.51	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,013.00000	1,068	19.51	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.25300	8.20000		20.20	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		8,817.00000	8,559	20.77	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,388.00000	2,469	20.77	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.31200	8.25700		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		4,237.00000	4,085	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,120.00000	9,311	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.37200	8.31500		20.71	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		7,387.00000	7,194	20.78	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		8,093.00000	8,247	20.78	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.71200	7.64900		10.47	0.00	0	3,134.00
R206 On 07/05/2009 Bond Future	9.00	Call		5,233.00000	5,008	10.77	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		182.00000	199	10.77	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.66400	7.59700		10.73	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		1,696.00000	1,595	10.65	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		3,930.00000	4,076	10.65	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		6,567.00000	6,359	11.04	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		686.00000	725	11.04	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.72500	7.65400		10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		2,986.00000	2,859	10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,528.00000	3,650	10.03	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.79100	7.71500		10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		3,486.00000	3,358	10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,203.00000	4,327	10.22	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 07/05/2009 Bond Future			8.27400	8.22300		20.94	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		6,087.00000	5,804	21.44	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,065.00000	1,123	21.44	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.26800	8.21500		22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		9,059.00000	8,794	23.04	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		2,532.00000	2,616	23.04	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.32000	8.26600		21.67	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		4,390.00000	4,234	21.41	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		9,535.00000	9,729	21.41	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.37400	8.31800		23.04	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		7,807.00000	7,606	22.92	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		8,241.00000	8,395	22.92	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.31500	8.25400		23.01	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		4,975.00000	4,662	23.47	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		1,631.00000	1,738	23.47	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.32400	8.26400		23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		9,107.00000	8,801	24.37	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		2,696.00000	2,799	24.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.38300	8.32200		23.93	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		5,097.00000	4,902	23.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		9,049.00000	9,262	23.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.47100	8.41000		24.54	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		8,682.00000	8,448	24.84	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		8,093.00000	8,259	24.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.08700	8.04600		33.34	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		9,152.00000	8,819	34.40	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		1,105.00000	1,148	34.40	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.07800	8.03700		32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call		6,530.00000	6,308	32.75	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put		6,872.00000	7,025	32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		10,117.00000	9,840	33.57	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		3,972.00000	4,071	33.57	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.10700	8.06500		35.44	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		5,901.00000	5,723	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		13,926.00000	14,130	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		16,964.00000	16,654	37.42	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		3,687.00000	3,758	37.42	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		5,060.00000	4,899	34.74	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		15,802.00000	16,023	34.74	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.13600	8.09300		36.71	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		8,901.00000	8,694	36.27	0.00	0	2,500.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 04/02/2010 Bond Future	7.50	Put			14,577.00000	14,759	36.27	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			19,752.00000	19,442	39.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,085.00000	5,163	39.06	0.00	0	0.00
TRT1 On 07/05/2009 Index Future				293.24300	294.12900		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				299.10300	300.00100		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future				304.35100	305.26000		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.73580		6.72720		24.18	0.00	0	8,895.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			305.00000	305	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			328.00000	319	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			344.00000	346	23.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			267.00000	260	23.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			324.00000	325	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			297.00000	289	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			344.00000	346	23.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			267.00000	260	23.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			388.00000	392	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			211.00000	206	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			287.00000	286	24.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			360.00000	350	24.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			287.00000	286	24.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			360.00000	350	24.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			256.00000	253	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			428.00000	417	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			271.00000	269	24.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			394.00000	383	24.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			413.00000	419	22.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			186.00000	183	22.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			365.00000	368	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			237.00000	233	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			324.00000	325	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			297.00000	289	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			241.00000	238	25.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			464.00000	452	25.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			241.00000	238	25.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			464.00000	452	25.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			256.00000	253	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			428.00000	417	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			271.00000	269	24.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			394.00000	383	24.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			216.00000	211	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			539.00000	526	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			228.00000	224	25.89	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	7.00	Put		501.00000	488	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		205.00000	199	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		577.00000	564	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		189.00000	188	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		612.00000	602	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		216.00000	211	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		539.00000	526	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		189.00000	188	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		612.00000	602	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		61.00000	60	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,134.00000	1,124	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		51.00000	49	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,223.00000	1,214	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		89.00000	87	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		961.00000	952	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		126.00000	124	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		799.00000	789	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		161.00000	160	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		684.00000	674	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		175.00000	174	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		648.00000	638	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		388.00000	392	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		211.00000	206	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		441.00000	447	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		164.00000	161	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		470.00000	478	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		143.00000	142	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		470.00000	478	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		143.00000	142	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		535.00000	545	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		108.00000	109	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		175.00000	174	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		648.00000	638	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		149.00000	147	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		721.00000	712	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		126.00000	124	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		799.00000	789	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		106.00000	105	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		879.00000	869	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		137.00000	136	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		760.00000	750	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		115.00000	114	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		838.00000	828	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		610.00000	620	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		83.00000	84	21.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.00	Call			772.00000	782	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			45.00000	46	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			689.00000	699	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			62.00000	63	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			610.00000	620	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			83.00000	84	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			535.00000	545	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			108.00000	109	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			730.00000	740	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			53.00000	54	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			649.00000	659	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			72.00000	73	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			572.00000	582	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			95.00000	96	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			502.00000	510	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			125.00000	124	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			649.00000	659	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			72.00000	73	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			97.00000	96	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			920.00000	910	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			81.00000	80	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,004.00000	994	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			149.00000	147	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			721.00000	712	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			74.00000	73	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,047.00000	1,037	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			74.00000	73	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,047.00000	1,037	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			61.00000	60	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,134.00000	1,124	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			51.00000	49	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,223.00000	1,214	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			42.00000	41	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,314.00000	1,305	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			34.00000	33	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,407.00000	1,397	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			28.00000	27	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,500.00000	1,491	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			22.00000	22	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,595.00000	1,586	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			28.00000	27	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,500.00000	1,491	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			97.00000	96	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			920.00000	910	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			441.00000	447	22.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.45	Put		164.00000	161	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.80200	6.79180		24.35	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		466.00000	462	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		474.00000	460	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		505.00000	502	23.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		413.00000	400	23.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		485.00000	481	24.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		443.00000	429	24.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		505.00000	502	23.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		413.00000	400	23.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		523.00000	522	23.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		381.00000	370	23.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		431.00000	426	24.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		539.00000	524	24.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		400.00000	393	25.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		608.00000	591	25.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		431.00000	426	24.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		539.00000	524	24.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		448.00000	443	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		506.00000	491	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		543.00000	543	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		351.00000	341	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		466.00000	462	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		474.00000	460	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		523.00000	522	23.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		381.00000	370	23.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		415.00000	409	25.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		573.00000	557	25.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		385.00000	378	25.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		644.00000	626	25.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		415.00000	409	25.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		573.00000	557	25.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		385.00000	378	25.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		644.00000	626	25.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		358.00000	350	26.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		716.00000	698	26.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		371.00000	363	25.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		680.00000	661	25.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		371.00000	363	25.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		680.00000	661	25.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		587.00000	589	22.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		295.00000	287	22.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		346.00000	337	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		754.00000	735	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		313.00000	304	26.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.30	Put		821.00000	802	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		611.00000	615	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		269.00000	263	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		564.00000	565	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		322.00000	313	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		358.00000	350	26.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		716.00000	698	26.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		329.00000	320	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		787.00000	768	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		668.00000	673	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		227.00000	221	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		611.00000	615	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		269.00000	263	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		313.00000	304	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		821.00000	802	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		282.00000	273	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		891.00000	871	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		346.00000	337	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		754.00000	735	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		282.00000	273	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		891.00000	871	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		254.00000	245	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		963.00000	943	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		297.00000	288	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		855.00000	836	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		268.00000	259	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		926.00000	907	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		241.00000	232	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,000.00000	980	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		701.00000	706	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		209.00000	204	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		637.00000	642	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		245.00000	240	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		734.00000	739	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		192.00000	187	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		564.00000	565	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		322.00000	313	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		637.00000	642	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		245.00000	240	22.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.85410	6.84380		24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		586.00000	576	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		592.00000	572	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		624.00000	615	24.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		530.00000	511	24.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		605.00000	595	24.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Put		561.00000	541	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		605.00000	595	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		561.00000	541	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		642.00000	635	23.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		498.00000	481	23.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		569.00000	558	24.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		625.00000	604	24.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		661.00000	655	23.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		467.00000	451	23.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		722.00000	719	22.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		378.00000	365	22.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		680.00000	675	23.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		436.00000	421	23.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		535.00000	523	25.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		691.00000	669	25.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		504.00000	491	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		761.00000	737	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		476.00000	462	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		832.00000	808	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		445.00000	431	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		901.00000	877	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		773.00000	773	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		330.00000	319	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		569.00000	558	24.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		625.00000	604	24.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		834.00000	834	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		291.00000	280	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		773.00000	773	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		330.00000	319	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		803.00000	803	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		310.00000	299	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		744.00000	743	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		350.00000	339	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		700.00000	696	23.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		406.00000	392	23.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		551.00000	540	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		658.00000	636	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		519.00000	507	25.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		726.00000	703	25.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		490.00000	477	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		796.00000	772	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		0.00000	743	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		0.00000	339	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		0.00000	655	23.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		0.00000	451	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.95	Call		0.00000	540	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		0.00000	636	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		0.00000	477	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		0.00000	772	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		0.00000	448	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		0.00000	844	26.00	0.00	0	0.00

Total for Derivatives:							115,894,844.30	11,830	386,621.00
-------------------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------

Grand Total:							115,894,844.30	11,830	386,621.00
---------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------