



Daily MTM Report

Daily summary for 24/03/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR3 On 23/04/2009 Bond			15.90000	15.96700			0.00	0	0.00
R153 On 31/08/2010 Bond			6.55000	6.55000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.83000	7.83000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.37000	8.36000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.86500	7.88000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.30500	8.30500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.32000	8.32000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.81000	7.80000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.34000	8.33000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.38400	8.36700			0.00	0	0.00
R209 On 31/03/2036 Bond			8.16000	8.15000			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			9.57270	9.61730		26.75	109,913,741.40	11,482	153,996.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		500.00000	465	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		483.00000	492	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		426.00000	394	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		609.00000	622	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		443.00000	411	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		576.00000	588	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		338.00000	311	29.08	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		821.00000	838	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		326.00000	299	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		858.00000	877	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		206.00000	188	32.46	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,388.00000	1,415	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		338.00000	311	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		821.00000	838	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		314.00000	288	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		897.00000	915	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		314.00000	288	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		897.00000	915	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		252.00000	231	31.02	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		1,135.00000	1,158	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		281.00000	257	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		1,014.00000	1,035	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		244.00000	223	31.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,176.00000	1,200	31.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call		58.00000	49	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put		2,441.00000	2,476	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call		22.00000	18	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put		3,205.00000	3,245	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		220.00000	201	31.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		1,302.00000	1,328	31.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		227.00000	208	31.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		1,260.00000	1,285	31.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		235.00000	215	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		1,218.00000	1,242	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		292.00000	267	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		974.00000	995	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	10.05	Call			351.00000	323	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			784.00000	801	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			271.00000	248	30.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,054.00000	1,075	30.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			262.00000	239	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,094.00000	1,117	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			302.00000	277	29.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			935.00000	955	29.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			379.00000	350	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			712.00000	727	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			410.00000	379	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			643.00000	656	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			365.00000	336	28.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			748.00000	763	28.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			292.00000	267	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			974.00000	995	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			281.00000	257	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,014.00000	1,035	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			271.00000	248	30.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,054.00000	1,075	30.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			227.00000	208	31.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,260.00000	1,285	31.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			461.00000	428	27.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			544.00000	555	27.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			351.00000	323	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			784.00000	801	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			235.00000	215	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,218.00000	1,242	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			244.00000	223	31.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,176.00000	1,200	31.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			189.00000	169	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,472.00000	1,496	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			163.00000	144	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,595.00000	1,622	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			147.00000	130	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,680.00000	1,707	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			199.00000	178	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,432.00000	1,455	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			206.00000	188	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,388.00000	1,415	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			180.00000	160	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,513.00000	1,538	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			119.00000	104	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,852.00000	1,881	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			86.00000	74	32.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.65	Put		2,119.00000	2,151	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		81.00000	70	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,164.00000	2,197	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		69.00000	59	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,302.00000	2,336	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		139.00000	123	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,722.00000	1,750	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		199.00000	178	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,432.00000	1,455	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		541.00000	504	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		424.00000	431	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		394.00000	364	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		677.00000	691	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		500.00000	465	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		483.00000	492	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		426.00000	394	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		609.00000	622	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		586.00000	547	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		368.00000	374	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		850.00000	807	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		182.00000	184	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		850.00000	807	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		182.00000	184	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		959.00000	915	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		142.00000	143	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		998.00000	953	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		130.00000	131	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,037.00000	992	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		119.00000	119	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,116.00000	1,071	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		99.00000	99	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,076.00000	1,031	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		109.00000	109	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,241.00000	1,196	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		74.00000	73	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,076.00000	1,031	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		109.00000	109	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call		922.00000	878	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put		155.00000	156	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call		1,415.00000	1,370	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put		48.00000	47	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		1,327.00000	1,282	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		60.00000	59	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1,157.00000	1,112	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		90.00000	90	24.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.05	Call			780.00000	740	24.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			213.00000	217	24.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			720.00000	679	24.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			252.00000	257	24.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,371.00000	1,326	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			54.00000	53	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,284.00000	1,238	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			67.00000	66	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,199.00000	1,154	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			82.00000	81	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			885.00000	842	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			168.00000	169	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			815.00000	772	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			197.00000	199	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			750.00000	709	24.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			232.00000	237	24.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,597.00000	1,552	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			30.00000	29	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,506.00000	1,460	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			38.00000	37	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,157.00000	1,112	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			90.00000	90	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,241.00000	1,196	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			74.00000	73	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,460.00000	1,415	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			43.00000	42	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,284.00000	1,238	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			67.00000	66	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			885.00000	842	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			168.00000	169	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,116.00000	1,071	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			99.00000	99	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,037.00000	992	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			119.00000	119	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			959.00000	915	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			142.00000	143	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			750.00000	709	24.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			232.00000	237	24.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			691.00000	650	25.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			273.00000	278	25.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			636.00000	595	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			318.00000	323	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			691.00000	650	25.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			273.00000	278	25.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			461.00000	428	27.18	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 12/06/2009 Currency Future	9.70	Put			544.00000	555	27.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			636.00000	595	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			318.00000	323	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			586.00000	547	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			368.00000	374	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			394.00000	364	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			677.00000	691	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			521.00000	484	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			453.00000	461	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			480.00000	446	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			513.00000	523	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			326.00000	299	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			858.00000	877	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			213.00000	194	32.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,345.00000	1,371	32.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			147.00000	130	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,680.00000	1,707	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			132.00000	116	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,765.00000	1,794	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			171.00000	152	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,554.00000	1,580	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			155.00000	137	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,637.00000	1,664	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			189.00000	169	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,472.00000	1,496	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			155.00000	137	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,637.00000	1,664	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			126.00000	110	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,808.00000	1,837	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			113.00000	99	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,896.00000	1,926	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			101.00000	88	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,984.00000	2,015	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			91.00000	79	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,074.00000	2,106	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			107.00000	93	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,940.00000	1,970	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			96.00000	83	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,029.00000	2,060	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			77.00000	66	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,210.00000	2,243	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			61.00000	52	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,394.00000	2,429	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			55.00000	46	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,487.00000	2,524	32.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.15	Call		49.00000	41	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,581.00000	2,618	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		43.00000	36	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		2,676.00000	2,713	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		73.00000	62	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		2,256.00000	2,290	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		65.00000	55	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		2,348.00000	2,383	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		52.00000	43	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,534.00000	2,571	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		96.00000	83	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		2,029.00000	2,060	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		55.00000	46	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,487.00000	2,524	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		126.00000	110	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,808.00000	1,837	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		113.00000	99	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,896.00000	1,926	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		163.00000	144	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,595.00000	1,622	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		119.00000	104	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,852.00000	1,881	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		379.00000	350	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		712.00000	727	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		480.00000	446	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		513.00000	523	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		410.00000	379	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		643.00000	656	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		609.00000	571	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		342.00000	348	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		563.00000	525	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		395.00000	402	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		521.00000	484	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		453.00000	461	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		0.00000	525	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		0.00000	402	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.70400	9.74690		26.88	1,067,440.00	110	2,103.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		736.00000	700	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		739.00000	746	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		681.00000	647	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		834.00000	843	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		681.00000	647	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		834.00000	843	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		563.00000	529	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		1,066.00000	1,075	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.30	Call		545.00000	511	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,099.00000	1,107	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		528.00000	494	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,131.00000	1,140	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		528.00000	494	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,131.00000	1,140	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		478.00000	446	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		1,232.00000	1,242	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		418.00000	388	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,371.00000	1,384	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		352.00000	325	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,555.00000	1,571	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		73.00000	63	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		3,326.00000	3,359	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		377.00000	349	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,480.00000	1,495	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		391.00000	362	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,444.00000	1,458	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		404.00000	375	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		1,407.00000	1,421	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		495.00000	462	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		1,198.00000	1,208	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		582.00000	547	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,035.00000	1,043	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		448.00000	416	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,301.00000	1,312	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		433.00000	402	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,336.00000	1,348	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		511.00000	478	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,164.00000	1,174	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		616.00000	584	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		969.00000	980	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		664.00000	630	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		867.00000	876	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		600.00000	565	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,004.00000	1,011	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		463.00000	431	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,266.00000	1,277	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		448.00000	416	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,301.00000	1,312	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		377.00000	349	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,480.00000	1,495	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		463.00000	431	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,266.00000	1,277	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		545.00000	511	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,099.00000	1,107	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			582.00000	547	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,035.00000	1,043	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			699.00000	664	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			802.00000	810	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			647.00000	614	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			900.00000	910	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			274.00000	250	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,827.00000	1,846	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			717.00000	682	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			770.00000	778	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			795.00000	759	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			648.00000	655	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			755.00000	719	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			708.00000	715	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			717.00000	682	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			770.00000	778	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			511.00000	478	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,164.00000	1,174	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			816.00000	777	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			619.00000	623	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			775.00000	739	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			678.00000	685	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			631.00000	599	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			934.00000	945	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			836.00000	797	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			589.00000	593	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			755.00000	719	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			708.00000	715	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			616.00000	584	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			969.00000	980	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			365.00000	337	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,518.00000	1,533	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			340.00000	313	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,593.00000	1,609	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			600.00000	565	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,004.00000	1,011	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			328.00000	302	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,631.00000	1,648	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			306.00000	280	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,709.00000	1,726	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			391.00000	362	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,444.00000	1,458	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			328.00000	302	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,631.00000	1,648	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.25	Call		284.00000	260	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,787.00000	1,806	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		365.00000	337	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,518.00000	1,533	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		317.00000	291	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,670.00000	1,687	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		631.00000	599	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		934.00000	945	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		317.00000	291	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,670.00000	1,687	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		295.00000	270	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,748.00000	1,766	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		433.00000	402	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,336.00000	1,348	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		306.00000	280	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,709.00000	1,726	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		264.00000	241	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,868.00000	1,887	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		775.00000	739	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		678.00000	685	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		925.00000	885	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		479.00000	481	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		0.00000	961	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	407	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	817	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	563	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		0.00000	777	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		0.00000	623	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.81780	9.86440		26.93	196,356.00	20	500.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		945.00000	887	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		930.00000	919	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		873.00000	817	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,059.00000	1,049	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		399.00000	368	32.98	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,835.00000	2,850	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		926.00000	869	27.19	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		962.00000	951	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		890.00000	834	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,026.00000	1,016	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		778.00000	725	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,264.00000	1,258	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		749.00000	698	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,335.00000	1,330	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		735.00000	685	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,371.00000	1,367	28.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Call		709.00000	659	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,444.00000	1,441	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		659.00000	612	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,595.00000	1,594	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		604.00000	560	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,790.00000	1,792	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		615.00000	570	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,750.00000	1,752	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		636.00000	590	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,672.00000	1,672	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		793.00000	740	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,229.00000	1,222	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		764.00000	711	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,299.00000	1,294	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		696.00000	647	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,482.00000	1,479	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		671.00000	623	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,557.00000	1,556	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		659.00000	612	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,595.00000	1,594	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,217.00000	1,150	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		552.00000	532	24.92	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		824.00000	770	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,160.00000	1,152	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		856.00000	801	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,092.00000	1,083	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		722.00000	672	28.83	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,408.00000	1,404	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		683.00000	635	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,519.00000	1,517	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		856.00000	801	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,092.00000	1,083	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		323.00000	297	34.40	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,459.00000	3,479	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		584.00000	541	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		1,869.00000	1,873	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		594.00000	550	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,829.00000	1,832	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		554.00000	513	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,990.00000	1,995	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		574.00000	531	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,909.00000	1,913	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		399.00000	368	32.98	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,835.00000	2,850	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		500.00000	461	31.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,236.00000	2,244	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		517.00000	478	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,153.00000	2,160	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		439.00000	404	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,574.00000	2,586	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		387.00000	357	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,923.00000	2,939	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		343.00000	316	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,279.00000	3,298	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		298.00000	271	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,634.00000	3,653	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		453.00000	417	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,488.00000	2,500	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		354.00000	326	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,190.00000	3,208	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		311.00000	283	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,547.00000	3,566	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		1,638.00000	1,575	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		273.00000	257	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,269.00000	1,203	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		505.00000	485	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		1,000.00000	941	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		835.00000	823	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		425.00000	391	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,660.00000	2,674	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		285.00000	259	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		3,721.00000	3,741	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		1,710.00000	1,648	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		245.00000	230	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		1,324.00000	1,259	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		459.00000	441	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		1,039.00000	978	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		774.00000	760	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		824.00000	770	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,160.00000	1,152	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		536.00000	495	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		2,071.00000	2,077	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		365.00000	336	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		3,101.00000	3,118	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,440.00000	1,376	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		376.00000	359	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		1,123.00000	1,060	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		658.00000	642	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		468.00000	431	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,403.00000	2,414	31.86	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 14/12/2009 Currency Future	13.60	Call			250.00000	225	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,985.00000	4,008	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,381.00000	1,316	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			416.00000	398	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,080.00000	1,018	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			715.00000	700	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			376.00000	346	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,012.00000	3,028	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			311.00000	283	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,547.00000	3,566	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			239.00000	215	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,074.00000	4,097	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,502.00000	1,439	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			337.00000	321	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,168.00000	1,104	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			604.00000	586	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			484.00000	446	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,319.00000	2,328	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			333.00000	306	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,369.00000	3,388	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			261.00000	236	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,897.00000	3,918	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,568.00000	1,504	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			303.00000	286	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			963.00000	905	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			898.00000	887	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			412.00000	379	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,747.00000	2,761	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			343.00000	316	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,279.00000	3,298	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			273.00000	247	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,808.00000	3,829	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,470.00000	1,407	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			356.00000	339	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,145.00000	1,081	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			631.00000	614	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			908.00000	851	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			994.00000	983	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			476.00000	439	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,361.00000	2,371	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			393.00000	362	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,879.00000	2,894	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			328.00000	301	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,414.00000	3,433	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			255.00000	231	34.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.55	Put		3,941.00000	3,963	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,860.00000	1,799	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		196.00000	181	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,440.00000	1,376	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		376.00000	359	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		468.00000	431	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,403.00000	2,414	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		1,938.00000	1,878	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		173.00000	160	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		1,168.00000	1,104	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		604.00000	586	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,977.00000	1,918	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		163.00000	150	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,533.00000	1,471	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		319.00000	303	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		1,191.00000	1,127	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		577.00000	559	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		945.00000	887	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		930.00000	919	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		604.00000	560	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,790.00000	1,792	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		492.00000	454	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,277.00000	2,286	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		406.00000	373	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		2,791.00000	2,806	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		338.00000	311	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,324.00000	3,343	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		2,100.00000	2,041	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		136.00000	123	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,269.00000	1,203	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		505.00000	485	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		425.00000	391	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,660.00000	2,674	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		2,059.00000	2,000	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		144.00000	132	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		1,602.00000	1,539	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		288.00000	271	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		1,243.00000	1,176	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		528.00000	509	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		981.00000	923	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		866.00000	855	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		625.00000	580	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		1,711.00000	1,712	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		509.00000	469	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,194.00000	2,202	31.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.15	Call			418.00000	385	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,704.00000	2,717	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			291.00000	265	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,677.00000	3,697	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,269.00000	2,211	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			104.00000	93	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,784.00000	1,722	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			220.00000	205	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			554.00000	513	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,990.00000	1,995	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,312.00000	2,254	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			97.00000	86	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,822.00000	1,761	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			207.00000	193	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,410.00000	1,346	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			396.00000	378	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,101.00000	1,038	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			686.00000	671	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			564.00000	522	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,950.00000	1,954	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			460.00000	424	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,446.00000	2,457	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,355.00000	2,298	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			91.00000	80	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,018.00000	1,959	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			153.00000	141	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,217.00000	1,150	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			552.00000	532	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,747.00000	1,685	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			232.00000	217	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,352.00000	1,287	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			438.00000	419	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,059.00000	998	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			744.00000	730	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			840.00000	785	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,126.00000	1,117	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			545.00000	503	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,030.00000	2,036	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			446.00000	411	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,531.00000	2,543	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			371.00000	341	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,056.00000	3,073	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			234.00000	210	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,119.00000	4,142	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,381.00000	1,316	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
\$ / R On 14/12/2009 Currency Future	8.90	Put			416.00000	398	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			453.00000	417	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,488.00000	2,500	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			218.00000	196	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			4,254.00000	4,278	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			228.00000	205	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,164.00000	4,188	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,410.00000	1,346	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			396.00000	378	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			460.00000	424	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,446.00000	2,457	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			382.00000	351	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,967.00000	2,984	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			244.00000	220	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,030.00000	4,052	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			209.00000	187	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,344.00000	4,369	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,899.00000	1,838	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			184.00000	171	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,784.00000	1,722	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			220.00000	205	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,860.00000	1,799	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			196.00000	181	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,269.00000	2,211	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			104.00000	93	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,977.00000	1,918	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			163.00000	150	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			1,674.00000	1,611	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			259.00000	243	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			492.00000	454	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,277.00000	2,286	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			338.00000	311	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,324.00000	3,343	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			204.00000	183	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			4,390.00000	4,415	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			2,142.00000	2,083	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			127.00000	115	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			267.00000	242	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			3,852.00000	3,874	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			2,226.00000	2,168	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			112.00000	100	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			279.00000	253	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			3,764.00000	3,785	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			2,532.00000	2,476	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			68.00000	58	23.24	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	7.25	Call		0.00000	2,613	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	45	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		0.00000	1,471	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		0.00000	303	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		0.00000	672	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		0.00000	1,404	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	331	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		0.00000	3,163	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		0.00000	290	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		0.00000	3,522	34.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.93110	9.97360		26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,108.00000	1,043	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,084.00000	1,062	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,036.00000	973	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,213.00000	1,192	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		551.00000	509	31.83	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,878.00000	2,878	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,146.00000	1,080	26.75	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,023.00000	999	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,036.00000	973	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,213.00000	1,192	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		925.00000	865	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,451.00000	1,434	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		910.00000	851	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,487.00000	1,470	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		940.00000	879	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,416.00000	1,398	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		896.00000	837	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,523.00000	1,506	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		855.00000	797	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,631.00000	1,616	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		792.00000	736	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,818.00000	1,805	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		735.00000	682	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,011.00000	2,001	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		746.00000	693	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,972.00000	1,961	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		768.00000	714	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,895.00000	1,883	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		757.00000	703	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,933.00000	1,922	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		829.00000	772	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,705.00000	1,691	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		842.00000	784	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,668.00000	1,653	28.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.95	Call			804.00000	748	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,780.00000	1,767	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			780.00000	725	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,856.00000	1,844	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			816.00000	760	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,743.00000	1,729	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			868.00000	810	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,595.00000	1,579	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			896.00000	837	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,523.00000	1,506	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			842.00000	784	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,668.00000	1,653	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			724.00000	672	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,051.00000	2,041	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			695.00000	645	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,162.00000	2,154	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			714.00000	662	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,090.00000	2,081	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			714.00000	662	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,090.00000	2,081	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			703.00000	652	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,130.00000	2,121	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			655.00000	607	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,332.00000	2,326	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			693.00000	643	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,170.00000	2,162	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			684.00000	634	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,210.00000	2,202	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			637.00000	590	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,414.00000	2,409	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			674.00000	624	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,250.00000	2,243	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			665.00000	616	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,291.00000	2,284	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,186.00000	1,119	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			962.00000	938	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,071.00000	1,007	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,148.00000	1,126	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,003.00000	940	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,279.00000	1,259	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			971.00000	909	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,347.00000	1,328	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			508.00000	465	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,085.00000	3,084	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,293.00000	1,225	26.05	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 15/03/2010 Currency Future	9.50	Put		820.00000	793	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		665.00000	616	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,291.00000	2,284	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		327.00000	292	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,053.00000	4,061	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		1,363.00000	1,295	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		739.00000	713	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		829.00000	772	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,705.00000	1,691	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		346.00000	311	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		3,923.00000	3,930	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		1,411.00000	1,344	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		688.00000	662	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		360.00000	324	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		3,837.00000	3,843	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		1,436.00000	1,369	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		662.00000	638	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		768.00000	714	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,895.00000	1,883	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		367.00000	330	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		3,794.00000	3,799	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		1,487.00000	1,421	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		614.00000	589	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		382.00000	344	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		3,708.00000	3,713	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		620.00000	574	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,497.00000	2,493	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		296.00000	264	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		4,273.00000	4,283	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		1,207.00000	1,139	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		933.00000	908	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		646.00000	598	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,373.00000	2,367	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		629.00000	582	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,455.00000	2,451	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		302.00000	269	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		4,229.00000	4,238	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,108.00000	1,043	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,084.00000	1,062	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		620.00000	574	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,497.00000	2,493	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		604.00000	558	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,580.00000	2,577	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		588.00000	544	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,665.00000	2,662	31.31	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	14.15	Call			274.00000	243	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,451.00000	4,462	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,166.00000	1,100	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			992.00000	969	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			724.00000	672	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,051.00000	2,041	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			629.00000	582	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,455.00000	2,451	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			612.00000	566	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,538.00000	2,535	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			291.00000	259	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,317.00000	4,328	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,249.00000	1,180	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			875.00000	849	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			314.00000	281	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,141.00000	4,150	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,339.00000	1,271	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			765.00000	740	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,387.00000	1,319	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			713.00000	688	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			353.00000	317	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,880.00000	3,886	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,653.00000	1,588	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			479.00000	457	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			397.00000	358	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,623.00000	3,627	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,568.00000	1,502	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			544.00000	521	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			882.00000	823	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,558.00000	1,542	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			780.00000	725	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,856.00000	1,844	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			757.00000	703	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,933.00000	1,922	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			374.00000	337	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,751.00000	3,756	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			816.00000	760	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,743.00000	1,729	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			703.00000	652	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,130.00000	2,121	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			340.00000	305	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,966.00000	3,974	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,624.00000	1,559	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			500.00000	478	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			910.00000	851	28.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,487.00000	1,470	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		882.00000	823	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,558.00000	1,542	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		389.00000	351	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		3,665.00000	3,670	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		1,541.00000	1,474	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		567.00000	543	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		333.00000	298	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,010.00000	4,017	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		1,682.00000	1,618	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		459.00000	437	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		404.00000	366	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		3,581.00000	3,584	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		1,773.00000	1,710	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		400.00000	379	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		987.00000	925	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,313.00000	1,293	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		955.00000	894	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,382.00000	1,363	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		428.00000	388	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		3,455.00000	3,457	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		1,804.00000	1,742	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		381.00000	360	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		971.00000	909	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,347.00000	1,328	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		436.00000	396	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		3,413.00000	3,415	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		1,869.00000	1,807	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		345.00000	326	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		453.00000	412	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,330.00000	3,331	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,836.00000	1,774	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		363.00000	343	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		1,019.00000	956	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,246.00000	1,225	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		987.00000	925	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,313.00000	1,293	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		445.00000	404	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		3,371.00000	3,373	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		2,110.00000	2,051	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		236.00000	220	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		1,127.00000	1,061	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,053.00000	1,030	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		1,089.00000	1,025	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,116.00000	1,094	27.05	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 15/03/2010 Currency Future	10.10	Call		1,054.00000	990	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,180.00000	1,159	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		518.00000	474	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,044.00000	3,043	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		2,074.00000	2,014	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		250.00000	233	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		0.00000	2,125	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		0.00000	194	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		0.00000	1,100	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		0.00000	969	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		0.00000	493	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		0.00000	2,962	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			10.01380	0.00000		26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		0.00000	1,192	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		0.00000	1,178	26.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.04750	13.91720		23.47	2,177,362.50	155	10,335.00
£ / R On 12/06/2009 Currency Future	13.90	Call		648.00000	675	22.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		631.00000	528	22.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		555.00000	576	23.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		788.00000	678	23.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call		539.00000	558	23.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		821.00000	710	23.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		523.00000	540	24.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		855.00000	742	24.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		507.00000	523	24.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		890.00000	775	24.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		572.00000	595	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		755.00000	647	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		409.00000	421	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,142.00000	1,023	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		335.00000	350	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,318.00000	1,203	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		219.00000	227	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,702.00000	1,579	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		284.00000	296	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,467.00000	1,348	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		309.00000	322	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		1,392.00000	1,275	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		296.00000	309	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,429.00000	1,311	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		335.00000	350	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,318.00000	1,203	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		478.00000	491	24.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		961.00000	843	24.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.55	Call			438.00000	447	25.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,070.00000	950	25.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			393.00000	408	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,176.00000	1,061	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			363.00000	380	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,246.00000	1,133	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			349.00000	365	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,282.00000	1,168	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			322.00000	336	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,354.00000	1,238	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			409.00000	421	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,142.00000	1,023	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			378.00000	396	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,211.00000	1,099	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			425.00000	434	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,108.00000	986	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			425.00000	434	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,108.00000	986	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			451.00000	461	24.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,033.00000	914	24.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			492.00000	506	24.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			925.00000	809	24.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			464.00000	476	24.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			997.00000	878	24.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			229.00000	237	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,662.00000	1,540	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			272.00000	283	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,505.00000	1,386	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			229.00000	237	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,662.00000	1,540	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			296.00000	309	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,429.00000	1,311	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			210.00000	217	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,743.00000	1,619	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			250.00000	259	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,583.00000	1,462	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			555.00000	576	23.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			788.00000	678	23.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			349.00000	365	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,282.00000	1,168	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			261.00000	271	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,544.00000	1,424	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			192.00000	198	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,825.00000	1,700	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			139.00000	142	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.90	Put		2,122.00000	1,994	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		110.00000	111	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		2,342.00000	2,213	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		146.00000	149	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,079.00000	1,951	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		176.00000	180	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,908.00000	1,783	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		168.00000	172	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		1,950.00000	1,824	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		184.00000	189	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,866.00000	1,741	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		160.00000	164	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		1,993.00000	1,866	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		184.00000	189	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,866.00000	1,741	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		90.00000	90	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,523.00000	2,393	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		127.00000	129	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,209.00000	2,081	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		115.00000	116	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,298.00000	2,169	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		77.00000	77	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		2,660.00000	2,530	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		104.00000	105	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,387.00000	2,258	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		86.00000	86	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,568.00000	2,438	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		70.00000	69	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,753.00000	2,622	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		63.00000	62	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,846.00000	2,715	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		60.00000	59	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		2,893.00000	2,762	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		81.00000	81	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,614.00000	2,484	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		99.00000	100	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		2,432.00000	2,303	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		57.00000	56	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,940.00000	2,808	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		39.00000	38	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,272.00000	3,140	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		44.00000	42	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,176.00000	3,045	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		27.00000	25	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		3,609.00000	3,478	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.80	Call			19.00000	18	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,902.00000	3,770	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			9.00000	8	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,492.00000	4,361	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			4.00000	4	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,087.00000	4,956	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			4.00000	3	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,236.00000	5,106	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			6.00000	5	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,889.00000	4,758	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			10.00000	9	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,443.00000	4,311	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			11.00000	10	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,344.00000	4,213	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			6.00000	5	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,839.00000	4,708	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			35.00000	34	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,368.00000	3,236	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			95.00000	95	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,477.00000	2,348	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			153.00000	156	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,036.00000	1,909	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			284.00000	296	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,467.00000	1,348	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			240.00000	248	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,622.00000	1,501	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			219.00000	227	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,702.00000	1,579	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			201.00000	207	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,784.00000	1,660	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			363.00000	380	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,246.00000	1,133	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			240.00000	248	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,622.00000	1,501	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			272.00000	283	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,505.00000	1,386	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			192.00000	198	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,825.00000	1,700	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			153.00000	156	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,036.00000	1,909	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			139.00000	142	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,122.00000	1,994	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			176.00000	180	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,908.00000	1,783	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			104.00000	105	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.20	Put			2,387.00000	2,258	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			139.00000	142	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,122.00000	1,994	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			115.00000	116	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,298.00000	2,169	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			133.00000	135	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,166.00000	2,038	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			121.00000	122	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,254.00000	2,125	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			86.00000	86	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,568.00000	2,438	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			127.00000	129	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,209.00000	2,081	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			95.00000	95	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,477.00000	2,348	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			70.00000	69	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,753.00000	2,622	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			57.00000	56	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,940.00000	2,808	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			63.00000	62	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,846.00000	2,715	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			51.00000	50	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,034.00000	2,903	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			46.00000	45	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,129.00000	2,997	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			51.00000	50	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,034.00000	2,903	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			41.00000	40	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,224.00000	3,093	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			74.00000	73	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,706.00000	2,576	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			66.00000	66	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,799.00000	2,668	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			54.00000	53	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,987.00000	2,855	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			49.00000	47	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,081.00000	2,950	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			110.00000	111	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,342.00000	2,213	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			90.00000	90	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,523.00000	2,393	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			54.00000	53	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,987.00000	2,855	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			31.00000	30	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,464.00000	3,333	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.45	Call			28.00000	27	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,561.00000	3,429	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			25.00000	24	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,658.00000	3,526	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			22.00000	21	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,755.00000	3,624	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			9.00000	8	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,542.00000	4,410	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			8.00000	7	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,641.00000	4,509	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			7.00000	6	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,740.00000	4,609	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			5.00000	5	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,938.00000	4,807	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			5.00000	4	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,038.00000	4,907	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			4.00000	4	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,137.00000	5,006	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			18.00000	17	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,951.00000	3,819	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			16.00000	15	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,049.00000	3,917	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			14.00000	13	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,147.00000	4,016	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			13.00000	12	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,245.00000	4,114	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			16.00000	15	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,049.00000	3,917	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			13.00000	12	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,245.00000	4,114	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			9.00000	8	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,542.00000	4,410	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			7.00000	6	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,740.00000	4,609	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			8.00000	7	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,591.00000	4,460	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			7.00000	7	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,690.00000	4,559	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			6.00000	6	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,789.00000	4,658	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			5.00000	4	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,988.00000	4,857	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			4.00000	3	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,187.00000	5,056	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			3.00000	3	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.20	Put		5,286.00000	5,155	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		5.00000	5	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		4,938.00000	4,807	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		4.00000	4	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,137.00000	5,006	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		3.00000	3	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		5,336.00000	5,205	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		3.00000	2	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		5,436.00000	5,305	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call		2.00000	2	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put		5,535.00000	5,405	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call		2.00000	2	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put		5,635.00000	5,504	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		5.00000	4	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		4,988.00000	4,857	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		3.00000	3	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		5,386.00000	5,255	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		3.00000	2	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		5,485.00000	5,355	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		30.00000	28	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,513.00000	3,381	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		24.00000	22	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		3,707.00000	3,575	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		21.00000	20	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		3,804.00000	3,672	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		17.00000	16	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,000.00000	3,868	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		15.00000	14	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		4,098.00000	3,966	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		13.00000	12	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		4,196.00000	4,065	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		12.00000	11	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		4,295.00000	4,163	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		41.00000	40	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,224.00000	3,093	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		37.00000	36	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		3,320.00000	3,188	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		33.00000	32	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		3,416.00000	3,284	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		30.00000	28	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,513.00000	3,381	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		17.00000	16	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,000.00000	3,868	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		66.00000	66	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		2,799.00000	2,668	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.15	Call		39.00000	38	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,272.00000	3,140	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		44.00000	42	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,176.00000	3,045	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		31.00000	30	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,464.00000	3,333	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		25.00000	24	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		3,658.00000	3,526	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		81.00000	81	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,614.00000	2,484	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		146.00000	149	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,079.00000	1,951	25.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		438.00000	447	25.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,070.00000	950	25.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		628.00000	654	23.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		661.00000	556	23.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		590.00000	614	23.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		723.00000	617	23.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		710.00000	745	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		543.00000	447	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		668.00000	697	22.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		601.00000	500	22.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		590.00000	614	23.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		723.00000	617	23.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		732.00000	770	22.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		515.00000	422	22.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		689.00000	721	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		572.00000	473	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		609.00000	634	23.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		692.00000	586	23.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		648.00000	675	22.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		631.00000	528	22.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		478.00000	491	24.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		961.00000	843	24.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call		0.00000	887	22.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put		0.00000	340	22.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		0.00000	826	22.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		0.00000	378	22.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		0.00000	721	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		0.00000	473	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.24710	14.11560		24.37	0.00	0	3,456.00
£ / R On 14/09/2009 Currency Future	14.10	Call		982.00000	1,012	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		966.00000	865	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		890.00000	916	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,124.00000	1,019	24.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.45	Call			856.00000	880	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,191.00000	1,083	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			840.00000	862	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,224.00000	1,115	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			907.00000	935	24.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,092.00000	987	24.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			736.00000	752	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,471.00000	1,355	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			651.00000	672	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,636.00000	1,525	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			505.00000	519	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,990.00000	1,871	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			574.00000	591	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,809.00000	1,694	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			604.00000	622	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,739.00000	1,625	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			635.00000	655	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,670.00000	1,558	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			736.00000	752	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,471.00000	1,355	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			809.00000	829	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,293.00000	1,182	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			764.00000	782	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,399.00000	1,285	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			651.00000	672	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,636.00000	1,525	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			684.00000	706	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,569.00000	1,459	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			719.00000	738	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,503.00000	1,391	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			668.00000	689	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,602.00000	1,492	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			701.00000	724	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,536.00000	1,427	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			750.00000	767	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,435.00000	1,320	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			719.00000	738	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,503.00000	1,391	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			589.00000	607	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,774.00000	1,659	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			620.00000	638	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,704.00000	1,591	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			779.00000	797	25.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,363.00000	1,250	25.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			574.00000	591	25.85	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 14/09/2009 Currency Future	15.35	Put		1,809.00000	1,694	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		505.00000	519	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,990.00000	1,871	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		546.00000	561	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		1,880.00000	1,764	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		492.00000	505	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,027.00000	1,908	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		479.00000	492	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,064.00000	1,944	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		532.00000	547	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		1,916.00000	1,800	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		873.00000	898	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,157.00000	1,051	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		455.00000	466	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,139.00000	2,019	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		794.00000	813	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,328.00000	1,216	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		750.00000	767	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,435.00000	1,320	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		560.00000	576	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,844.00000	1,729	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		944.00000	973	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,028.00000	926	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		907.00000	935	24.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,092.00000	987	24.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		1,022.00000	1,051	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		906.00000	804	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		982.00000	1,012	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		966.00000	865	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		1,042.00000	1,072	23.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		877.00000	775	23.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		1,001.00000	1,031	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		936.00000	834	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		962.00000	993	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		997.00000	896	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		925.00000	954	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,060.00000	957	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		824.00000	845	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,259.00000	1,148	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		589.00000	607	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,774.00000	1,659	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		431.00000	441	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,216.00000	2,094	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		560.00000	576	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,844.00000	1,729	25.85	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 14/09/2009 Currency Future	15.80	Call		455.00000	466	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,139.00000	2,019	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		431.00000	441	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,216.00000	2,094	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		409.00000	418	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,293.00000	2,171	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		387.00000	395	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,372.00000	2,248	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		668.00000	689	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,602.00000	1,492	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		518.00000	532	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,953.00000	1,835	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		467.00000	479	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,101.00000	1,981	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		518.00000	532	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,953.00000	1,835	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		443.00000	453	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,177.00000	2,056	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		420.00000	429	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,254.00000	2,132	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		398.00000	406	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,332.00000	2,209	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		873.00000	898	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,157.00000	1,051	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		347.00000	353	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,531.00000	2,406	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		962.00000	993	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		997.00000	896	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		794.00000	813	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,328.00000	1,216	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		635.00000	655	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,670.00000	1,558	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		1,062.00000	1,093	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		847.00000	746	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		809.00000	829	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,293.00000	1,182	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		0.00000	1,169	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		0.00000	672	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		0.00000	1,115	23.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		0.00000	718	23.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	1,031	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		0.00000	834	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.42510	14.29680		25.45	0.00	0	5.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,245.00000	1,293	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,248.00000	1,168	25.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.35	Call			1,226.00000	1,273	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,279.00000	1,198	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			1,189.00000	1,234	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,342.00000	1,259	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			1,171.00000	1,216	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,375.00000	1,291	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			1,041.00000	1,078	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,644.00000	1,553	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			1,056.00000	1,094	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,609.00000	1,519	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			1,137.00000	1,179	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,440.00000	1,354	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			1,104.00000	1,144	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,507.00000	1,419	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			1,072.00000	1,110	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,575.00000	1,485	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			1,011.00000	1,046	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,714.00000	1,621	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			974.00000	1,016	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,778.00000	1,691	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			939.00000	983	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,842.00000	1,758	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			807.00000	846	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,110.00000	2,020	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			1,324.00000	1,370	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,127.00000	1,045	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			1,283.00000	1,332	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,186.00000	1,107	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			1,207.00000	1,254	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,310.00000	1,228	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			1,405.00000	1,467	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,008.00000	942	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			1,365.00000	1,415	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,068.00000	990	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			1,324.00000	1,370	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,127.00000	1,045	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			1,137.00000	1,179	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,440.00000	1,354	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			1,344.00000	1,389	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,097.00000	1,014	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			1,303.00000	1,351	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,156.00000	1,076	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			1,264.00000	1,313	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,217.00000	1,138	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			1,154.00000	1,197	25.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.55	Put		1,407.00000	1,322	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		1,120.00000	1,161	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,473.00000	1,386	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		1,088.00000	1,127	25.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,541.00000	1,452	25.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		956.00000	1,002	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,810.00000	1,726	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.96440	13.01010		23.09	5,354,297.20	413	15,985.00
€ / R On 12/06/2009 Currency Future	13.00	Call		593.00000	547	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		583.00000	582	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		486.00000	445	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		776.00000	781	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		470.00000	431	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		810.00000	816	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		502.00000	460	24.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		742.00000	746	24.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		519.00000	476	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		709.00000	712	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		536.00000	493	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		676.00000	678	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		536.00000	493	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		676.00000	678	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		573.00000	528	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		613.00000	614	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		419.00000	377	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		908.00000	912	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		368.00000	328	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,008.00000	1,014	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		352.00000	313	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,042.00000	1,049	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		455.00000	412	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		845.00000	848	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		470.00000	431	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		810.00000	816	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		573.00000	528	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		613.00000	614	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		655.00000	605	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		494.00000	491	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		554.00000	510	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		644.00000	646	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		633.00000	585	22.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		523.00000	521	22.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		676.00000	627	22.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		466.00000	462	22.48	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	13.45	Call			437.00000	394	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			877.00000	880	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			368.00000	328	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,008.00000	1,014	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			352.00000	313	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,042.00000	1,049	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			322.00000	285	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,112.00000	1,120	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			294.00000	258	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,184.00000	1,194	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			384.00000	344	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			974.00000	979	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			486.00000	445	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			776.00000	781	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			613.00000	566	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			553.00000	551	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			401.00000	360	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			941.00000	946	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			280.00000	246	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,220.00000	1,231	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			268.00000	234	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,257.00000	1,269	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			243.00000	211	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,333.00000	1,347	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			140.00000	117	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,780.00000	1,803	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			133.00000	111	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,823.00000	1,846	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			191.00000	163	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,531.00000	1,548	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			232.00000	201	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,372.00000	1,386	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			307.00000	271	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,147.00000	1,157	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			384.00000	344	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			974.00000	979	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			401.00000	360	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			941.00000	946	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			322.00000	285	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,112.00000	1,120	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			455.00000	412	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			845.00000	848	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			243.00000	211	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,333.00000	1,347	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			164.00000	138	24.59	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 12/06/2009 Currency Future	14.50	Put			1,654.00000	1,674	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			108.00000	88	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,997.00000	2,024	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			77.00000	62	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,267.00000	2,297	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			200.00000	172	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,490.00000	1,507	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			221.00000	191	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,411.00000	1,426	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			633.00000	585	22.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			523.00000	521	22.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			700.00000	649	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			440.00000	435	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			967.00000	911	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			257.00000	247	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			934.00000	877	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			273.00000	263	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,002.00000	945	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			242.00000	231	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			934.00000	877	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			273.00000	263	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			806.00000	750	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			345.00000	336	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			836.00000	781	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			326.00000	316	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			749.00000	697	21.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			389.00000	383	21.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,146.00000	1,090	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			186.00000	175	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			868.00000	812	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			308.00000	298	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,037.00000	980	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			227.00000	216	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,109.00000	1,052	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			199.00000	188	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,072.00000	1,016	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			212.00000	202	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,421.00000	1,367	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			111.00000	102	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,340.00000	1,284	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			130.00000	120	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,261.00000	1,205	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			150.00000	140	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,183.00000	1,127	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			173.00000	163	21.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.40	Call			900.00000	844	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			290.00000	280	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,380.00000	1,325	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			120.00000	111	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,300.00000	1,244	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			140.00000	130	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,222.00000	1,166	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			162.00000	151	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			806.00000	750	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			345.00000	336	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,109.00000	1,052	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			199.00000	188	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			775.00000	723	21.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			365.00000	359	21.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			724.00000	673	22.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			414.00000	408	22.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,146.00000	1,090	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			186.00000	175	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,072.00000	1,016	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			212.00000	202	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,463.00000	1,408	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			103.00000	94	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,300.00000	1,244	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			140.00000	130	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			749.00000	697	21.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			389.00000	383	21.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			655.00000	605	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			494.00000	491	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			775.00000	723	21.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			365.00000	359	21.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			967.00000	911	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			257.00000	247	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			900.00000	844	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			290.00000	280	21.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			676.00000	627	22.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			466.00000	462	22.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			336.00000	299	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,076.00000	1,084	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			294.00000	258	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,184.00000	1,194	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			211.00000	181	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,450.00000	1,467	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			172.00000	146	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,612.00000	1,632	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			156.00000	131	24.59	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 12/06/2009 Currency Future	14.55	Put		1,696.00000	1,717	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call		126.00000	105	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put		1,866.00000	1,890	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call		114.00000	93	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put		1,953.00000	1,979	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call		102.00000	83	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put		2,042.00000	2,069	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call		91.00000	74	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put		2,131.00000	2,159	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		181.00000	154	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,571.00000	1,590	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		148.00000	124	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,738.00000	1,760	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		200.00000	172	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,490.00000	1,507	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		181.00000	154	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,571.00000	1,590	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		148.00000	124	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,738.00000	1,760	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		120.00000	99	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,910.00000	1,934	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		96.00000	78	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		2,086.00000	2,114	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		86.00000	70	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		2,176.00000	2,205	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		69.00000	54	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,359.00000	2,390	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		61.00000	48	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,451.00000	2,484	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		54.00000	42	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,544.00000	2,578	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		48.00000	37	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,638.00000	2,673	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		120.00000	99	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,910.00000	1,934	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		108.00000	88	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		1,997.00000	2,024	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		69.00000	54	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,359.00000	2,390	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		255.00000	222	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,295.00000	1,308	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		554.00000	510	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		644.00000	646	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		255.00000	222	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,295.00000	1,308	24.59	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 12/06/2009 Currency Future	14.15	Call			232.00000	201	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,372.00000	1,386	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			221.00000	191	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,411.00000	1,426	24.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.14740		13.19130		24.06	0.00	0	217.00
€ / R On 14/09/2009 Currency Future	13.20	Call			895.00000	850	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			904.00000	903	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			789.00000	748	24.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,098.00000	1,101	24.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			773.00000	732	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,132.00000	1,135	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			805.00000	764	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,064.00000	1,066	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			822.00000	780	24.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,031.00000	1,033	24.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			840.00000	797	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			999.00000	1,000	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			840.00000	797	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			999.00000	1,000	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			876.00000	832	24.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			935.00000	935	24.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			718.00000	675	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,227.00000	1,227	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			663.00000	621	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,321.00000	1,323	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			645.00000	603	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,354.00000	1,356	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			757.00000	713	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,166.00000	1,165	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			975.00000	926	23.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			783.00000	779	23.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			915.00000	869	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			873.00000	872	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			858.00000	814	24.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			966.00000	967	24.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			858.00000	814	24.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			966.00000	967	24.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			822.00000	780	24.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,031.00000	1,033	24.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			954.00000	908	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			813.00000	811	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			699.00000	656	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,258.00000	1,259	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			738.00000	694	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,196.00000	1,196	25.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.90	Call			645.00000	603	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,354.00000	1,356	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			628.00000	586	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,386.00000	1,389	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			611.00000	570	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,419.00000	1,423	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			578.00000	538	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,487.00000	1,491	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			681.00000	638	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,290.00000	1,291	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			934.00000	888	23.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			843.00000	841	23.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			546.00000	508	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,555.00000	1,560	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			374.00000	342	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,033.00000	2,045	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			681.00000	638	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,290.00000	1,291	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			578.00000	538	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,487.00000	1,491	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			516.00000	479	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,625.00000	1,631	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			488.00000	451	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,696.00000	1,703	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			460.00000	424	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,769.00000	1,777	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			434.00000	399	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,843.00000	1,852	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			757.00000	713	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,166.00000	1,165	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			516.00000	479	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,625.00000	1,631	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			488.00000	451	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,696.00000	1,703	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,112.00000	1,056	22.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			620.00000	608	22.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,057.00000	1,006	23.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			665.00000	659	23.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,014.00000	965	23.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			723.00000	717	23.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			773.00000	732	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,132.00000	1,135	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			594.00000	554	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,453.00000	1,456	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			562.00000	523	25.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.15	Put		1,521.00000	1,525	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		531.00000	493	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,590.00000	1,595	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		934.00000	888	23.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		843.00000	841	23.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,014.00000	965	23.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		723.00000	717	23.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		1,035.00000	985	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		694.00000	688	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		994.00000	945	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		753.00000	748	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		663.00000	621	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,321.00000	1,323	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		954.00000	908	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		813.00000	811	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		915.00000	869	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		873.00000	872	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		738.00000	694	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,196.00000	1,196	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.30720	13.35720		24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,143.00000	1,083	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,136.00000	1,126	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		1,037.00000	980	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,330.00000	1,323	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		1,020.00000	964	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,363.00000	1,357	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		1,054.00000	996	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,296.00000	1,289	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,071.00000	1,013	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,263.00000	1,256	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		1,088.00000	1,030	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,231.00000	1,223	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,071.00000	1,013	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,263.00000	1,256	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		1,106.00000	1,047	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,199.00000	1,190	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		964.00000	905	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,457.00000	1,448	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		1,182.00000	1,121	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,074.00000	1,063	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		632.00000	581	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,124.00000	2,124	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		1,004.00000	944	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,397.00000	1,387	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		926.00000	867	25.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.95	Put		1,519.00000	1,510	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		888.00000	831	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,581.00000	1,574	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		852.00000	796	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		1,645.00000	1,638	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		817.00000	762	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		1,710.00000	1,704	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		1,201.00000	1,140	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,044.00000	1,033	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,162.00000	1,102	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,105.00000	1,094	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		1,124.00000	1,065	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,167.00000	1,158	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		984.00000	925	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,427.00000	1,417	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		945.00000	886	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,488.00000	1,479	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		907.00000	849	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		1,550.00000	1,542	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		1,261.00000	1,196	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		954.00000	938	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		1,222.00000	1,159	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,015.00000	1,001	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,143.00000	1,083	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,136.00000	1,126	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		1,037.00000	980	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,330.00000	1,323	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		1,222.00000	1,159	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,015.00000	1,001	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		964.00000	905	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,457.00000	1,448	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		1,241.00000	1,178	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		984.00000	971	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,162.00000	1,102	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,105.00000	1,094	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		984.00000	925	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,427.00000	1,417	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		1,124.00000	1,065	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,167.00000	1,158	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		945.00000	886	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,488.00000	1,479	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		870.00000	813	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		1,613.00000	1,606	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		888.00000	831	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,581.00000	1,574	25.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	1,233	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			0.00000	876	23.45	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.08300		243.10000		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			294.45400		294.55000		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			300.35100		300.44200		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			291.16800		291.17800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.19400		125.39600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			127.70100		127.90400		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			129.94600		130.15000		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			296.33400		296.42100		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			302.26750		302.35100		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			307.58100		307.66100		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			342.30400		342.30400		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			350.98400		350.98400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			340.74300		337.98200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.49500		7.49900		35.44	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.36100		8.40500		35.44	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.02900		8.07800		35.44	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.42100		8.46300		35.44	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.46100		8.50100		35.44	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.56100		8.59900		35.44	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.50200		8.54300		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			7.86000		7.96400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.67000		6.65300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.60800		6.59100		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			7.23700		7.23800		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.26200		7.25000		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.03600		8.08000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.08900		8.13200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.33500		8.37900		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.34600		8.39000		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.63400		10.63100		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.05300		10.05400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.48400		9.50400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.69200		9.71600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			284.30400		284.43200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			289.99700		290.12100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			295.09400		295.21600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.29800		6.29200		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,769.00000	3,761	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			5.68400		5.67800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,209.00000	4,203	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			5.00000	5	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,457.00000	4,451	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			1,286.00000	1,286	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			65.00000	65	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.79800		7.79700		12.50	0.00	0	10,191.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,031.00000	1,008	12.40	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,250.00000	4,232	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			234.00000	223	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,038.00000	8,033	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,077.00000	7,059	13.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			351.00000	338	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.77200		7.77100		12.50	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,215.00000	9,199	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,282.00000	1,272	13.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.85000		7.85000		12.45	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,143.00000	4,132	12.40	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,038.00000	6,027	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			7.93500	7.93500		12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		5,566.00000	5,557	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		6,520.00000	6,510	12.40	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.35800	8.34700		25.59	0.00	0	12,905.00
R186 On 07/05/2009 Bond Future	8.00	Call		2,860.00000	2,768	25.44	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		6,577.00000	6,600	25.44	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call		814.00000	769	25.08	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put		13,171.00000	13,241	25.08	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		8,448.00000	8,322	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		1,894.00000	1,883	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		138.00000	126	24.78	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		22,048.00000	22,151	24.78	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.35400	8.34400		27.61	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		11,781.00000	11,684	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		5,243.00000	5,250	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call		4,478.00000	4,413	27.17	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		13,750.00000	13,789	27.17	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.40000	8.38900		26.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		13,693.00000	13,599	27.61	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		7,666.00000	7,685	27.61	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call		6,512.00000	6,445	26.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		16,170.00000	16,216	26.54	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.44600	8.43500		28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		12,055.00000	11,976	28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		13,948.00000	13,980	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		971.00000	963	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		504.00000	497	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.83100	7.84100		11.94	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call		6,387.00000	6,422	12.28	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		172.00000	160	12.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.79300	7.80400		12.42	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		7,161.00000	7,191	12.77	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		1,003.00000	985	12.77	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.85600	7.86700		11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		3,242.00000	3,255	11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,812.00000	4,778	11.73	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.92200	7.93500		12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		3,921.00000	3,938	12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,701.00000	5,666	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			8.27900	8.27800		17.41	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		5,105.00000	5,078	17.90	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		935.00000	914	17.90	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.26700	8.26700		17.74	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		7,746.00000	7,731	18.23	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		2,233.00000	2,219	18.23	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.33400	8.33400		17.78	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		3,612.00000	3,601	17.63	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,479.00000	8,467	17.63	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.40500	8.40500		18.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		6,378.00000	6,368	18.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,515.00000	7,504	18.09	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.30300	8.30200		18.98	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call		4,354.00000	4,322	19.36	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		1,519.00000	1,494	19.36	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call		1,281.00000	1,253	18.90	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		4,927.00000	4,906	18.90	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		5,433.00000	5,403	19.51	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,061.00000	1,039	19.51	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.29600	8.29600		20.20	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		8,318.00000	8,302	20.77	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,501.00000	2,485	20.77	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.35500	8.35600		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		3,937.00000	3,926	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,436.00000	9,420	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.41700	8.41700		20.71	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		7,018.00000	7,006	20.78	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		8,344.00000	8,332	20.78	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.76600	7.75500		10.47	30,414.29	300	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call		4,837.00000	4,791	10.77	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		194.00000	191	10.77	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.72000	7.70800		10.73	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		1,510.00000	1,485	10.65	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,152.00000	4,172	10.65	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		6,208.00000	6,166	11.04	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		736.00000	738	11.04	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.78300	7.77200		10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		2,760.00000	2,735	10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,715.00000	3,729	10.03	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.85300	7.84100		10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		3,261.00000	3,237	10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,396.00000	4,411	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			8.32500		8.31500		20.94	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,525.00000	5,449	21.44	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,116.00000	1,107	21.44	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.32100		8.31000		22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,549.00000	8,482	23.04	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,647.00000	2,652	23.04	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.37400		8.36400		21.67	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,080.00000	4,041	21.41	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,858.00000	9,884	21.41	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.43000		8.41900		23.04	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,420.00000	7,371	22.92	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,493.00000	8,514	22.92	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.36700		8.34900		23.01	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			4,419.00000	4,308	23.47	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,729.00000	1,741	23.47	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.38300		8.36200		23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,570.00000	8,454	24.37	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,825.00000	2,851	24.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.44500		8.42200		23.93	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			4,747.00000	4,667	23.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,366.00000	9,439	23.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.53300		8.51000		24.54	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			8,270.00000	8,176	24.84	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,335.00000	8,390	24.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.14800		8.13800		33.34	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,359.00000	8,257	34.40	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,151.00000	1,139	34.40	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.14000		8.13000		32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			5,993.00000	5,923	32.75	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put			7,181.00000	7,201	32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,457.00000	9,374	33.57	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,159.00000	4,167	33.57	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.17000		8.16000		35.44	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			5,471.00000	5,417	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,356.00000	14,391	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			16,240.00000	16,155	37.42	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3,822.00000	3,827	37.42	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			4,670.00000	4,620	34.74	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,271.00000	16,311	34.74	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.20100		8.19000		36.71	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			8,410.00000	8,346	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			14,958.00000	14,992	36.27	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			19,032.00000	18,943	39.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,237.00000	5,246	39.06	0.00	0	0.00
TRT1 On 07/05/2009 Index Future				292.55000	292.64100		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				298.40800	298.49500		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future				303.65300	303.73700		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.66240		6.67700		23.00	59,961.60	9	8,904.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			284.00000	273	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			307.00000	310	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			266.00000	255	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			339.00000	343	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			304.00000	292	23.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			277.00000	280	23.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			304.00000	292	23.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			277.00000	280	23.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			347.00000	334	22.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			220.00000	222	22.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			249.00000	238	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			372.00000	376	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			249.00000	238	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			372.00000	376	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			219.00000	209	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			442.00000	447	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			234.00000	223	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			407.00000	411	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			371.00000	359	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			194.00000	197	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			325.00000	312	22.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			248.00000	250	22.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			284.00000	273	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			307.00000	310	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			206.00000	196	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			479.00000	484	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			206.00000	196	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			479.00000	484	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			219.00000	209	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			442.00000	447	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			234.00000	223	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			407.00000	411	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			182.00000	173	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			555.00000	561	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			194.00000	184	25.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.00	Put		517.00000	522	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		172.00000	159	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		595.00000	596	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		158.00000	145	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		631.00000	633	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		182.00000	173	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		555.00000	561	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		158.00000	145	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		631.00000	633	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		46.00000	40	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,169.00000	1,177	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		37.00000	32	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,260.00000	1,270	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		69.00000	61	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		992.00000	998	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		101.00000	91	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		824.00000	829	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		132.00000	121	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		705.00000	709	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		145.00000	133	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		668.00000	670	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		347.00000	334	22.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		220.00000	222	22.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		398.00000	385	21.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		171.00000	173	21.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		427.00000	414	21.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		150.00000	152	21.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		427.00000	414	21.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		150.00000	152	21.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		491.00000	478	21.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		114.00000	116	21.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		145.00000	133	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		668.00000	670	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		121.00000	110	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		744.00000	748	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		101.00000	91	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		824.00000	829	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		84.00000	75	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		907.00000	912	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		111.00000	100	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		784.00000	788	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		92.00000	82	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		865.00000	870	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		564.00000	550	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		87.00000	87	21.21	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		724.00000	709	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		47.00000	47	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		642.00000	627	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		65.00000	65	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		564.00000	550	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		87.00000	87	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		491.00000	478	21.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		114.00000	116	21.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		682.00000	668	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		55.00000	55	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		602.00000	588	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		75.00000	76	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		527.00000	513	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		100.00000	101	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		458.00000	445	21.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		131.00000	133	21.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		602.00000	588	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		75.00000	76	21.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		76.00000	67	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		949.00000	955	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		62.00000	55	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,035.00000	1,042	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		121.00000	110	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		744.00000	748	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		56.00000	49	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,079.00000	1,087	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		56.00000	49	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,079.00000	1,087	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		46.00000	40	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,169.00000	1,177	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		37.00000	32	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,260.00000	1,270	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		30.00000	25	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,353.00000	1,363	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		24.00000	20	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,447.00000	1,458	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		19.00000	16	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,542.00000	1,554	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		15.00000	12	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,638.00000	1,650	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		19.00000	16	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,542.00000	1,554	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		76.00000	67	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		949.00000	955	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		398.00000	385	21.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.45	Put		171.00000	173	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.72290	6.73820		23.82	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		440.00000	428	23.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		452.00000	455	23.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		422.00000	410	24.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		483.00000	487	24.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		422.00000	410	24.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		483.00000	487	24.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		459.00000	447	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		421.00000	424	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		459.00000	447	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		421.00000	424	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		479.00000	466	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		391.00000	393	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		388.00000	377	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		550.00000	554	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		357.00000	347	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		619.00000	624	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		388.00000	377	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		550.00000	554	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		404.00000	393	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		516.00000	520	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		499.00000	486	22.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		361.00000	363	22.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		479.00000	466	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		391.00000	393	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		372.00000	361	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		584.00000	588	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		343.00000	333	25.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		655.00000	660	25.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		372.00000	361	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		584.00000	588	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		343.00000	333	25.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		655.00000	660	25.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		317.00000	307	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		729.00000	735	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		330.00000	320	25.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		692.00000	697	25.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		330.00000	320	25.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		692.00000	697	25.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		542.00000	529	22.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		304.00000	306	22.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		301.00000	291	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		763.00000	768	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		270.00000	261	25.78	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		832.00000	838	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		566.00000	553	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		278.00000	280	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		520.00000	506	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		331.00000	333	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		317.00000	307	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		729.00000	735	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		285.00000	276	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		797.00000	803	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		619.00000	606	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		231.00000	233	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		566.00000	553	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		278.00000	280	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		270.00000	261	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		832.00000	838	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		242.00000	233	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		904.00000	910	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		301.00000	291	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		763.00000	768	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		242.00000	233	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		904.00000	910	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		216.00000	208	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		978.00000	985	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		256.00000	247	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		867.00000	874	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		229.00000	220	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		940.00000	947	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		204.00000	196	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,016.00000	1,023	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		650.00000	637	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		212.00000	214	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		592.00000	579	21.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		254.00000	256	21.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		683.00000	670	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		195.00000	197	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		520.00000	506	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		331.00000	333	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		592.00000	579	21.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		254.00000	256	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.77230	6.79230		24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		555.00000	541	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		562.00000	568	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		536.00000	523	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		594.00000	601	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		574.00000	560	23.90	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	6.75	Put		531.00000	537	23.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		555.00000	541	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		562.00000	568	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		593.00000	579	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		501.00000	507	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		519.00000	506	24.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		627.00000	633	24.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		612.00000	597	23.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		470.00000	475	23.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		674.00000	658	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		381.00000	385	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		632.00000	616	23.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		440.00000	444	23.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		486.00000	473	24.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		694.00000	701	24.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		456.00000	444	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		764.00000	772	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		429.00000	417	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		837.00000	845	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		395.00000	383	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		902.00000	911	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		720.00000	704	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		328.00000	332	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		519.00000	506	24.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		627.00000	633	24.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		781.00000	764	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		288.00000	292	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		720.00000	704	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		328.00000	332	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		750.00000	734	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		308.00000	311	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		697.00000	680	22.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		354.00000	358	22.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		652.00000	636	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		410.00000	414	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		502.00000	489	24.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		660.00000	667	24.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		471.00000	458	25.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		729.00000	736	25.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		442.00000	430	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		800.00000	808	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		697.00000	680	22.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		354.00000	358	22.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		612.00000	597	23.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		470.00000	475	23.44	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		502.00000	489	24.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		660.00000	667	24.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		442.00000	430	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		800.00000	808	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		412.00000	400	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		869.00000	877	25.61	0.00	0	0.00

Total for Derivatives:							118,799,572.99	12,489	370,771.00
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Grand Total:							118,799,572.99	12,489	370,771.00
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