



# Daily MTM Report

Daily summary for 14/04/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>										
CGR3 On 23/04/2009 Bond			15.78800		15.78800			0.00	0	0.00
R153 On 31/08/2010 Bond			6.70000		6.66000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.13000		8.06000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.68000		8.60500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.17000		8.10000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.51000		8.44000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.56000		8.49000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.13000		8.06000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.70000		8.62000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.80400		8.71800			0.00	0	0.00
R209 On 31/03/2036 Bond			8.38500		8.32000			0.00	0	0.00

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

## Derivatives

\$ / R On 12/06/2009 Currency Future			9.14820		9.14770		23.40	141,440,320.20	15,461	235,774.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			376.00000	342	23.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			378.00000	344	23.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			320.00000	287	24.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			472.00000	438	24.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			338.00000	304	23.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			440.00000	406	23.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			442.00000	409	22.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			294.00000	261	22.64	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			356.00000	323	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			409.00000	374	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			127.00000	103	28.68	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,179.00000	1,155	28.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			246.00000	214	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			648.00000	616	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			222.00000	190	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			724.00000	692	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			171.00000	143	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			923.00000	895	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			200.00000	170	26.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			802.00000	772	26.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			105.00000	84	29.67	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,357.00000	1,336	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			246.00000	214	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			648.00000	616	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			234.00000	202	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			686.00000	654	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			222.00000	190	25.97	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			724.00000	692	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			180.00000	151	26.96	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			882.00000	853	26.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			234.00000	202	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			686.00000	654	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			189.00000	160	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			842.00000	812	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			140.00000	115	28.19	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,092.00000	1,067	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 12/06/2009 Currency Future	10.15	Call			133.00000	109	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,135.00000	1,111	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			73.00000	57	31.64	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,725.00000	1,709	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			140.00000	115	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,092.00000	1,067	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			127.00000	103	28.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,179.00000	1,155	28.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			95.00000	76	30.16	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,448.00000	1,428	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			110.00000	88	29.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,312.00000	1,290	29.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			91.00000	72	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,493.00000	1,474	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			14.00000	9	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,866.00000	2,861	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			4.00000	2	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,656.00000	3,654	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			80.00000	62	31.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,632.00000	1,614	31.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			83.00000	65	30.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,585.00000	1,567	30.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			87.00000	69	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,539.00000	1,520	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			115.00000	93	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,267.00000	1,245	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			147.00000	121	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,049.00000	1,023	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			100.00000	80	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,402.00000	1,381	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			121.00000	98	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,223.00000	1,200	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			162.00000	135	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			965.00000	937	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			154.00000	128	27.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,007.00000	980	27.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			115.00000	93	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,267.00000	1,245	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			110.00000	88	29.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,312.00000	1,290	29.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			105.00000	84	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,357.00000	1,336	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			83.00000	65	30.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,585.00000	1,567	30.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			210.00000	180	26.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.70	Put			763.00000	732	26.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			147.00000	121	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,049.00000	1,023	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			87.00000	69	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,539.00000	1,520	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			91.00000	72	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,493.00000	1,474	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			67.00000	52	32.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,819.00000	1,804	32.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			55.00000	43	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,957.00000	1,945	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			48.00000	37	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,050.00000	2,039	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			70.00000	54	31.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,772.00000	1,756	31.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			73.00000	57	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,725.00000	1,709	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			63.00000	50	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,865.00000	1,852	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			36.00000	27	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,238.00000	2,229	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			23.00000	17	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,525.00000	2,518	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			21.00000	15	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,574.00000	2,567	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			17.00000	12	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,719.00000	2,714	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			44.00000	34	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,097.00000	2,086	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			70.00000	54	31.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,772.00000	1,756	31.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			259.00000	227	25.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			611.00000	579	25.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			171.00000	143	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			923.00000	895	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			189.00000	160	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			842.00000	812	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			288.00000	255	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			540.00000	507	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			468.00000	434	22.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			270.00000	236	22.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			468.00000	434	22.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			270.00000	236	22.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			552.00000	521	22.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			205.00000	173	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.75	Call			583.00000	554	21.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			185.00000	156	21.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			614.00000	588	21.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			167.00000	139	21.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			685.00000	658	21.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			137.00000	110	21.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			649.00000	622	21.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			151.00000	124	21.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			797.00000	774	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			99.00000	76	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			649.00000	622	21.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			151.00000	124	21.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			523.00000	490	22.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			225.00000	192	22.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			960.00000	942	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			62.00000	44	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			877.00000	857	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			79.00000	59	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			721.00000	696	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			123.00000	97	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			419.00000	385	22.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			321.00000	287	22.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			918.00000	899	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			70.00000	51	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			837.00000	815	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			89.00000	67	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			759.00000	735	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			111.00000	86	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			495.00000	461	22.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			247.00000	213	22.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			397.00000	363	23.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			350.00000	315	23.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,134.00000	1,122	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			37.00000	24	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,046.00000	1,031	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			48.00000	33	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			721.00000	696	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			123.00000	97	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			797.00000	774	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			99.00000	76	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,002.00000	986	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			55.00000	38	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			837.00000	815	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			89.00000	67	21.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			495.00000	461	22.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.90	Put			247.00000	213	22.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			685.00000	658	21.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			137.00000	110	21.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			614.00000	588	21.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			167.00000	139	21.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			552.00000	521	22.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			205.00000	173	22.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			397.00000	363	23.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			350.00000	315	23.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			320.00000	287	24.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			472.00000	438	24.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			356.00000	323	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			409.00000	374	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			210.00000	180	26.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			763.00000	732	26.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			288.00000	255	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			540.00000	507	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			133.00000	109	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,135.00000	1,111	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			76.00000	60	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,679.00000	1,661	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			48.00000	37	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,050.00000	2,039	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			41.00000	31	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,144.00000	2,133	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			59.00000	46	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,911.00000	1,898	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			51.00000	40	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,003.00000	1,991	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			67.00000	52	32.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,819.00000	1,804	32.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			51.00000	40	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,003.00000	1,991	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			38.00000	29	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,191.00000	2,181	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			33.00000	25	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,286.00000	2,277	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			29.00000	21	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,381.00000	2,373	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			25.00000	18	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,477.00000	2,470	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			31.00000	23	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,333.00000	2,325	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			27.00000	20	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,429.00000	2,421	32.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call		20.00000	14	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put		2,622.00000	2,616	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call		15.00000	10	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put		2,817.00000	2,812	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		12.00000	8	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,915.00000	2,910	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call		11.00000	7	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		3,013.00000	3,009	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		9.00000	6	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		3,111.00000	3,108	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		18.00000	13	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		2,671.00000	2,665	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		16.00000	11	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		2,768.00000	2,763	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		12.00000	8	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,964.00000	2,960	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		27.00000	20	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		2,429.00000	2,421	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		12.00000	8	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,915.00000	2,910	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		38.00000	29	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		2,191.00000	2,181	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		33.00000	25	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		2,286.00000	2,277	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		55.00000	43	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,957.00000	1,945	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		36.00000	27	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,238.00000	2,229	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		162.00000	135	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		965.00000	937	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		180.00000	151	26.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		882.00000	853	26.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		303.00000	270	24.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		506.00000	472	24.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		273.00000	241	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		575.00000	543	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		273.00000	241	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		575.00000	543	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		303.00000	270	24.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		506.00000	472	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.28080	9.28470		23.93	983,764.80	106	3,007.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		605.00000	564	23.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		621.00000	583	23.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		568.00000	527	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		683.00000	646	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.35	Call			586.00000	545	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			652.00000	615	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			486.00000	447	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			851.00000	816	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			315.00000	283	27.83	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,431.00000	1,402	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			444.00000	406	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			959.00000	925	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			384.00000	347	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,149.00000	1,117	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			431.00000	393	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			996.00000	962	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			471.00000	433	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			887.00000	852	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			457.00000	419	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			923.00000	888	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			418.00000	381	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,034.00000	1,000	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			418.00000	381	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,034.00000	1,000	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			343.00000	308	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,308.00000	1,278	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			333.00000	299	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,348.00000	1,319	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			324.00000	291	27.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,389.00000	1,360	27.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			324.00000	291	27.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,389.00000	1,360	27.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			299.00000	260	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,514.00000	1,479	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			256.00000	219	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,671.00000	1,638	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			209.00000	176	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,875.00000	1,845	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			34.00000	24	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,749.00000	3,743	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			227.00000	192	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,792.00000	1,762	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			236.00000	201	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,752.00000	1,720	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			246.00000	210	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,711.00000	1,679	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			307.00000	271	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,472.00000	1,440	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			352.00000	318	27.11	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	10.20	Put		1,268.00000	1,237	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		277.00000	239	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,592.00000	1,558	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		266.00000	229	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,631.00000	1,598	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		373.00000	337	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,188.00000	1,156	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		406.00000	369	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,072.00000	1,039	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		362.00000	327	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,228.00000	1,196	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		288.00000	249	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,553.00000	1,519	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		277.00000	239	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,592.00000	1,558	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		227.00000	192	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,792.00000	1,762	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		288.00000	249	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,553.00000	1,519	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		333.00000	299	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,348.00000	1,319	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		352.00000	318	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,268.00000	1,237	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		395.00000	358	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,110.00000	1,077	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		157.00000	128	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,172.00000	2,147	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		501.00000	461	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		816.00000	781	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		471.00000	433	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		887.00000	852	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		444.00000	406	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		959.00000	925	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		315.00000	283	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,431.00000	1,402	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		517.00000	477	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		782.00000	746	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		486.00000	447	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		851.00000	816	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		533.00000	493	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		749.00000	712	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		373.00000	337	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,188.00000	1,156	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		218.00000	184	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,833.00000	1,803	27.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.00	Call			201.00000	168	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,916.00000	1,888	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			362.00000	327	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,228.00000	1,196	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			193.00000	161	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,958.00000	1,930	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			178.00000	147	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,043.00000	2,016	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			236.00000	201	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,752.00000	1,720	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			193.00000	161	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,958.00000	1,930	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			163.00000	134	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,129.00000	2,103	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			218.00000	184	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,833.00000	1,803	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			185.00000	154	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,000.00000	1,973	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			384.00000	347	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,149.00000	1,117	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			185.00000	154	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,000.00000	1,973	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			170.00000	141	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,086.00000	2,060	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			266.00000	229	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,631.00000	1,598	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			178.00000	147	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,043.00000	2,016	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			150.00000	122	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,216.00000	2,192	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			666.00000	624	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			531.00000	493	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			550.00000	510	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			716.00000	679	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			517.00000	477	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			782.00000	746	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			687.00000	644	23.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			502.00000	464	23.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			568.00000	527	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			683.00000	646	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			625.00000	584	23.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			591.00000	553	23.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			550.00000	510	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			716.00000	679	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			431.00000	393	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	9.85	Put		996.00000	962	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		406.00000	369	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,072.00000	1,039	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		646.00000	604	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		561.00000	523	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		501.00000	461	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		816.00000	781	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		709.00000	666	22.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		474.00000	436	22.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		832.00000	794	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		347.00000	313	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		863.00000	822	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		328.00000	291	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		709.00000	666	22.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		474.00000	436	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.40550	9.40730		23.98	169,299.00	18	741.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		784.00000	737	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		777.00000	731	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		730.00000	683	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		872.00000	827	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		766.00000	718	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		808.00000	763	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		747.00000	700	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		840.00000	795	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		649.00000	603	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,041.00000	998	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		619.00000	575	25.38	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,112.00000	1,069	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		553.00000	510	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,296.00000	1,255	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		592.00000	548	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,184.00000	1,142	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		634.00000	589	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,077.00000	1,033	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		634.00000	589	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,077.00000	1,033	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		578.00000	535	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,221.00000	1,179	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		234.00000	208	31.32	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,126.00000	3,103	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		507.00000	466	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,449.00000	1,410	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		485.00000	445	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,528.00000	1,490	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		475.00000	436	27.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,568.00000	1,530	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		456.00000	417	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,649.00000	1,612	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		420.00000	384	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,813.00000	1,778	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		380.00000	343	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,022.00000	1,988	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		388.00000	351	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,980.00000	1,945	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		404.00000	367	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,897.00000	1,861	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		518.00000	476	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,410.00000	1,371	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		496.00000	455	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,489.00000	1,450	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		447.00000	409	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,689.00000	1,653	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		429.00000	392	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,771.00000	1,736	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		420.00000	384	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,813.00000	1,778	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		861.00000	814	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		654.00000	609	23.33	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		541.00000	499	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,334.00000	1,293	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		566.00000	522	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,258.00000	1,217	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		465.00000	426	27.22	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,608.00000	1,571	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		438.00000	400	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,730.00000	1,694	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		566.00000	522	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,258.00000	1,217	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		182.00000	161	32.67	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,774.00000	3,755	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		364.00000	329	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,107.00000	2,073	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		372.00000	336	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,064.00000	2,030	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		342.00000	308	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,235.00000	2,203	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		356.00000	322	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,149.00000	2,116	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		234.00000	208	31.32	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,126.00000	3,103	31.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.60	Call			303.00000	272	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,496.00000	2,467	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			315.00000	284	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,408.00000	2,378	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			260.00000	233	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,853.00000	2,828	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			225.00000	200	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,218.00000	3,195	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			195.00000	173	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,588.00000	3,567	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			165.00000	144	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,958.00000	3,938	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			270.00000	242	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,763.00000	2,737	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			202.00000	179	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,495.00000	3,474	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			174.00000	152	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,867.00000	3,847	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,223.00000	1,184	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			316.00000	278	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			903.00000	857	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			596.00000	551	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			680.00000	634	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			972.00000	928	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			251.00000	225	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,944.00000	2,919	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			157.00000	136	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,049.00000	4,030	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,286.00000	1,250	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			279.00000	245	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			948.00000	902	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			540.00000	496	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			713.00000	666	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			905.00000	861	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			541.00000	499	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,334.00000	1,293	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			328.00000	296	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,321.00000	2,290	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			209.00000	186	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,402.00000	3,380	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,049.00000	1,000	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			442.00000	394	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			281.00000	252	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,673.00000	2,646	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			134.00000	115	32.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,326.00000	4,309	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			996.00000	949	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			489.00000	444	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			217.00000	193	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,310.00000	3,287	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			174.00000	152	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,867.00000	3,847	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			127.00000	109	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,419.00000	4,403	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,104.00000	1,059	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			397.00000	353	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			822.00000	774	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			714.00000	669	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			292.00000	262	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,584.00000	2,556	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			188.00000	167	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,681.00000	3,661	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			141.00000	122	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,234.00000	4,216	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,162.00000	1,120	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			355.00000	314	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			242.00000	217	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,035.00000	3,011	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			195.00000	173	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,588.00000	3,567	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			149.00000	129	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,141.00000	4,123	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,076.00000	1,029	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			419.00000	373	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			803.00000	755	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			745.00000	700	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			605.00000	561	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,148.00000	1,105	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			286.00000	257	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,629.00000	2,601	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			229.00000	204	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,172.00000	3,149	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			185.00000	164	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,728.00000	3,708	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			137.00000	118	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,280.00000	4,263	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,426.00000	1,391	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			219.00000	186	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,049.00000	1,000	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			442.00000	394	22.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.80	Call		281.00000	252	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,673.00000	2,646	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		1,500.00000	1,468	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		193.00000	162	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		822.00000	774	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		714.00000	669	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,538.00000	1,507	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		181.00000	151	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,133.00000	1,089	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		376.00000	333	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		841.00000	794	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		684.00000	639	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		380.00000	343	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,022.00000	1,988	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		297.00000	267	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,540.00000	2,511	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		238.00000	212	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,080.00000	3,057	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		191.00000	170	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,634.00000	3,614	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		1,656.00000	1,627	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		148.00000	121	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		903.00000	857	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		596.00000	551	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		251.00000	225	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,944.00000	2,919	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,616.00000	1,586	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		159.00000	131	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		1,192.00000	1,151	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		335.00000	296	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		882.00000	835	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		625.00000	580	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		664.00000	618	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,007.00000	963	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		396.00000	359	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		1,939.00000	1,903	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		309.00000	278	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,452.00000	2,422	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		246.00000	221	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		2,989.00000	2,965	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		161.00000	140	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,004.00000	3,984	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,819.00000	1,794	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		112.00000	89	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		1,354.00000	1,320	21.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.30	Put			247.00000	214	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			342.00000	308	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,235.00000	2,203	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,862.00000	1,837	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			104.00000	82	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,390.00000	1,355	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			232.00000	200	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,022.00000	974	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			465.00000	419	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			349.00000	315	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,192.00000	2,159	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			275.00000	247	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,718.00000	2,691	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,905.00000	1,880	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			97.00000	75	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,577.00000	1,546	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			170.00000	141	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			861.00000	814	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			654.00000	609	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,319.00000	1,285	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			261.00000	229	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			971.00000	925	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			514.00000	470	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			335.00000	302	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,278.00000	2,246	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			265.00000	238	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,808.00000	2,782	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			213.00000	189	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,356.00000	3,334	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			123.00000	105	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,466.00000	4,450	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			996.00000	949	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			489.00000	444	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			270.00000	242	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,763.00000	2,737	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			114.00000	97	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			4,606.00000	4,591	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			120.00000	103	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,513.00000	4,497	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,022.00000	974	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			465.00000	419	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			275.00000	247	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,718.00000	2,691	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			221.00000	197	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,264.00000	3,241	31.61	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	13.65	Call			130.00000	112	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,373.00000	4,356	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			108.00000	91	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,701.00000	4,686	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,463.00000	1,429	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			206.00000	174	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,354.00000	1,320	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			247.00000	214	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,426.00000	1,391	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			219.00000	186	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,819.00000	1,794	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			112.00000	89	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,538.00000	1,507	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			181.00000	151	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			1,254.00000	1,217	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			297.00000	261	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			297.00000	267	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,540.00000	2,511	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			191.00000	170	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,634.00000	3,614	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			105.00000	89	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			4,748.00000	4,733	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,696.00000	1,668	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			138.00000	113	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			145.00000	125	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,187.00000	4,169	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,777.00000	1,752	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			120.00000	96	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			153.00000	132	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,095.00000	4,077	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			2,080.00000	2,065	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			72.00000	60	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			2,214.00000	2,206	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			57.00000	50	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,133.00000	1,089	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			376.00000	333	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			465.00000	426	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,608.00000	1,571	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			205.00000	182	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,448.00000	3,427	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			179.00000	156	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			3,821.00000	3,801	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			2,260.00000	2,253	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			53.00000	48	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,162.00000	1,120	21.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.60	Put		355.00000	314	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		1,948.00000	1,926	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		90.00000	71	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		971.00000	925	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		514.00000	470	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		412.00000	375	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		1,855.00000	1,820	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		309.00000	278	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,452.00000	2,422	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		153.00000	132	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,095.00000	4,077	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		2,169.00000	2,159	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		62.00000	53	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,104.00000	1,059	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		397.00000	353	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		2,538.00000	2,539	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		31.00000	33	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,819.00000	1,794	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		112.00000	89	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		2,586.00000	2,587	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		28.00000	31	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		766.00000	718	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		808.00000	763	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		553.00000	510	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,296.00000	1,255	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,492.00000	2,491	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		34.00000	35	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,777.00000	1,752	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		120.00000	96	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,319.00000	1,285	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		261.00000	229	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		529.00000	487	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,372.00000	1,332	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		229.00000	204	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,172.00000	3,149	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,492.00000	2,491	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		34.00000	35	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.52810	9.52600		24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		917.00000	868	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		941.00000	890	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		881.00000	832	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,005.00000	954	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		881.00000	832	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,005.00000	954	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		522.00000	479	27.41	0.00	0	16,483.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,046.00000	2,001	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		450.00000	410	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,424.00000	2,382	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		1,084.00000	1,027	23.15	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		708.00000	649	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		899.00000	850	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		973.00000	922	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		799.00000	750	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,173.00000	1,122	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		754.00000	705	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,278.00000	1,227	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		685.00000	637	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,459.00000	1,409	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		740.00000	691	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,314.00000	1,263	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		784.00000	735	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,208.00000	1,157	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		784.00000	735	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,208.00000	1,157	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		726.00000	677	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,350.00000	1,299	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		353.00000	319	30.08	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,127.00000	3,091	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		815.00000	766	24.85	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,139.00000	1,088	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		726.00000	677	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,350.00000	1,299	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		636.00000	589	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,610.00000	1,561	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		624.00000	578	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,648.00000	1,599	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		648.00000	601	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,572.00000	1,522	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		613.00000	567	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,687.00000	1,638	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		580.00000	535	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,804.00000	1,757	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		531.00000	488	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,005.00000	1,960	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		488.00000	446	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,212.00000	2,168	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		496.00000	454	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,170.00000	2,126	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		513.00000	471	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,087.00000	2,043	27.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Call			505.00000	462	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,129.00000	2,084	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			560.00000	516	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,884.00000	1,837	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			570.00000	525	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,844.00000	1,797	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			541.00000	497	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,965.00000	1,919	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			522.00000	479	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,046.00000	2,001	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			550.00000	506	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,924.00000	1,878	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			591.00000	545	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,765.00000	1,717	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			613.00000	567	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,687.00000	1,638	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			570.00000	525	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,844.00000	1,797	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			480.00000	439	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,254.00000	2,211	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			458.00000	418	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,372.00000	2,330	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			472.00000	431	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,296.00000	2,253	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			472.00000	431	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,296.00000	2,253	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			464.00000	424	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,338.00000	2,296	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			429.00000	390	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,553.00000	2,512	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			457.00000	417	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,381.00000	2,339	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			415.00000	378	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,639.00000	2,600	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			442.00000	403	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,466.00000	2,425	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			435.00000	396	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,509.00000	2,468	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			847.00000	798	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,071.00000	1,020	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			754.00000	705	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,278.00000	1,227	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			698.00000	650	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,422.00000	1,372	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			672.00000	625	25.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,496.00000	1,447	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		318.00000	283	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,342.00000	3,305	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		936.00000	887	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		910.00000	859	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		435.00000	396	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,509.00000	2,468	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		188.00000	162	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,362.00000	4,334	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		995.00000	946	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		819.00000	768	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		560.00000	516	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,884.00000	1,837	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		202.00000	174	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,226.00000	4,196	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		1,038.00000	984	23.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		762.00000	706	23.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		211.00000	183	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,135.00000	4,105	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		1,061.00000	1,003	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		735.00000	675	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		513.00000	471	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,087.00000	2,043	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		216.00000	188	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,090.00000	4,060	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		1,107.00000	1,052	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		681.00000	624	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		226.00000	197	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,000.00000	3,969	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		403.00000	366	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,727.00000	2,688	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		168.00000	143	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		4,592.00000	4,565	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		864.00000	815	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,038.00000	987	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		422.00000	384	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,596.00000	2,556	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		409.00000	372	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,683.00000	2,644	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		172.00000	147	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		4,546.00000	4,518	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		403.00000	366	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,727.00000	2,688	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		391.00000	355	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,815.00000	2,776	29.33	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 15/03/2010 Currency Future	12.05	Call			379.00000	344	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,903.00000	2,866	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			153.00000	129	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,777.00000	4,751	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			831.00000	782	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,105.00000	1,054	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			480.00000	439	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,254.00000	2,211	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			409.00000	372	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,683.00000	2,644	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			397.00000	360	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,771.00000	2,732	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			164.00000	139	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,638.00000	4,611	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			180.00000	154	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,454.00000	4,426	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			975.00000	926	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			849.00000	798	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,016.00000	966	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			790.00000	738	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			207.00000	179	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,181.00000	4,151	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,259.00000	1,211	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			533.00000	483	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			237.00000	207	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,911.00000	3,879	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,181.00000	1,129	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			605.00000	551	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			602.00000	556	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,726.00000	1,678	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			505.00000	462	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,129.00000	2,084	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			221.00000	192	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,045.00000	4,014	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			550.00000	506	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,924.00000	1,878	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			464.00000	424	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,338.00000	2,296	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			197.00000	170	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,271.00000	4,242	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,232.00000	1,183	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			556.00000	505	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			624.00000	578	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,648.00000	1,599	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			602.00000	556	26.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,726.00000	1,678	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		232.00000	202	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		3,956.00000	3,924	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		1,156.00000	1,103	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		630.00000	575	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		193.00000	166	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,317.00000	4,288	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		1,286.00000	1,240	22.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		510.00000	462	22.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		243.00000	212	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		3,867.00000	3,834	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		1,371.00000	1,328	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		445.00000	400	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		660.00000	612	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,534.00000	1,484	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		260.00000	228	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		3,734.00000	3,700	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		1,400.00000	1,359	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		424.00000	381	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		672.00000	625	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,496.00000	1,447	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		266.00000	234	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		3,690.00000	3,656	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		1,460.00000	1,422	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		384.00000	344	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		278.00000	245	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,602.00000	3,567	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,430.00000	1,390	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		404.00000	362	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		712.00000	663	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,386.00000	1,335	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		685.00000	637	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,459.00000	1,409	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		272.00000	239	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		3,646.00000	3,611	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		1,689.00000	1,660	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		263.00000	232	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		769.00000	720	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,243.00000	1,192	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		326.00000	290	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,300.00000	3,262	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		1,654.00000	1,624	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		278.00000	246	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		1,759.00000	1,733	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		233.00000	205	21.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Call			831.00000	782	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,105.00000	1,054	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			340.00000	304	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,214.00000	3,176	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,795.00000	1,770	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			219.00000	192	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			348.00000	312	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,172.00000	3,134	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,555.00000	1,521	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			329.00000	293	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			740.00000	691	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,314.00000	1,263	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			712.00000	663	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,386.00000	1,335	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			298.00000	264	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,472.00000	3,436	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,723.00000	1,696	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			247.00000	218	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			815.00000	766	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,139.00000	1,088	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			333.00000	297	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,257.00000	3,219	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,831.00000	1,808	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			205.00000	180	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			864.00000	815	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,038.00000	987	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			2,022.00000	2,005	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			146.00000	127	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			955.00000	906	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			879.00000	828	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			348.00000	312	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,172.00000	3,134	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			2,063.00000	2,046	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			137.00000	118	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,016.00000	966	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			790.00000	738	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			2,105.00000	2,087	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			129.00000	109	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			995.00000	946	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			819.00000	768	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			358.00000	324	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,082.00000	3,046	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.62090		9.61700		24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			1,057.00000	1,006	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,040.00000	985	24.09	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.75	Call			1,003.00000	952	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,136.00000	1,081	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			519.00000	477	28.55	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			2,802.00000	2,756	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			1,243.00000	1,190	23.19	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			776.00000	719	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			1,038.00000	987	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,071.00000	1,016	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			1,020.00000	969	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,103.00000	1,048	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			921.00000	870	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,304.00000	1,249	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			876.00000	825	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,409.00000	1,354	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			807.00000	756	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,590.00000	1,536	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			861.00000	811	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,444.00000	1,390	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			906.00000	854	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,339.00000	1,284	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			486.00000	446	29.04	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,019.00000	2,975	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			1,135.00000	1,084	23.72	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			918.00000	863	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,897.00000	1,873	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			280.00000	252	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			986.00000	935	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,169.00000	1,114	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			952.00000	902	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,235.00000	1,181	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			891.00000	840	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,374.00000	1,319	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			833.00000	783	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,516.00000	1,462	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			447.00000	406	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,230.00000	3,185	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,863.00000	1,837	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			296.00000	266	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			969.00000	918	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,202.00000	1,147	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			936.00000	886	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,269.00000	1,215	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			847.00000	797	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,480.00000	1,426	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			820.00000	770	25.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,553.00000	1,499	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			439.00000	397	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,272.00000	3,226	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,764.00000	1,734	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			347.00000	313	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			952.00000	902	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,235.00000	1,181	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			833.00000	783	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,516.00000	1,462	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			781.00000	731	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,664.00000	1,610	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			414.00000	373	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,397.00000	3,353	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,669.00000	1,636	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			402.00000	365	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			906.00000	854	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,339.00000	1,284	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			820.00000	770	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,553.00000	1,499	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			794.00000	744	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,627.00000	1,573	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			769.00000	719	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,702.00000	1,648	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			745.00000	696	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			1,778.00000	1,725	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			390.00000	351	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,523.00000	3,480	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,796.00000	1,768	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			329.00000	297	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			969.00000	918	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,202.00000	1,147	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			422.00000	381	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,355.00000	3,310	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			2,075.00000	2,057	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			208.00000	186	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,114.00000	1,064	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			947.00000	893	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			1,075.00000	1,024	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,008.00000	954	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			936.00000	886	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,269.00000	1,215	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			2,115.00000	2,095	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			198.00000	175	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			1,135.00000	1,084	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			918.00000	863	23.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.50	Call			1,095.00000	1,044	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			978.00000	923	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			986.00000	935	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,169.00000	1,114	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			480.00000	441	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,063.00000	3,020	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			2,154.00000	2,134	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			187.00000	163	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			1,156.00000	1,102	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			889.00000	831	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,114.00000	1,064	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			947.00000	893	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			474.00000	432	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,107.00000	3,061	29.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.61200		13.40590		20.45	68,060.00	5	16,768.00
£ / R On 12/06/2009 Currency Future	13.40	Call			443.00000	542	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			437.00000	330	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			371.00000	452	20.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			565.00000	440	20.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			355.00000	432	20.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			599.00000	470	20.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			340.00000	413	20.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			634.00000	501	20.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			300.00000	362	21.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			744.00000	600	21.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			255.00000	305	22.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			899.00000	743	22.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			276.00000	332	21.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			820.00000	670	21.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			287.00000	346	21.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			782.00000	634	21.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			265.00000	318	22.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			859.00000	706	22.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			287.00000	346	21.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			782.00000	634	21.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			235.00000	280	22.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			979.00000	818	22.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			226.00000	269	22.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,020.00000	857	22.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			218.00000	258	23.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,062.00000	896	23.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			210.00000	248	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,104.00000	936	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			245.00000	292	22.46	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	14.10	Put			939.00000	780	22.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			138.00000	164	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,382.00000	1,202	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			101.00000	119	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,595.00000	1,407	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			51.00000	60	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,045.00000	1,848	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			77.00000	91	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,771.00000	1,579	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			88.00000	104	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,682.00000	1,492	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			83.00000	97	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,727.00000	1,535	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			101.00000	119	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,595.00000	1,407	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			187.00000	221	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,181.00000	1,009	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			156.00000	185	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,300.00000	1,123	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			130.00000	154	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,424.00000	1,242	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			114.00000	135	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,509.00000	1,323	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			107.00000	127	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,551.00000	1,365	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			94.00000	111	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,638.00000	1,449	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			138.00000	164	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,382.00000	1,202	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			122.00000	144	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,466.00000	1,282	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			147.00000	174	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,341.00000	1,162	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			147.00000	174	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,341.00000	1,162	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			166.00000	196	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,260.00000	1,084	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			198.00000	234	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,142.00000	972	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			176.00000	208	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,220.00000	1,046	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			55.00000	64	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,999.00000	1,802	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			72.00000	85	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,816.00000	1,623	23.31	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 12/06/2009 Currency Future	15.35	Call			55.00000	64	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,999.00000	1,802	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			83.00000	97	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,727.00000	1,535	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			47.00000	55	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,091.00000	1,893	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			63.00000	74	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,907.00000	1,712	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			235.00000	280	22.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			979.00000	818	22.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			107.00000	127	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,551.00000	1,365	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			67.00000	79	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,861.00000	1,667	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			41.00000	48	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,185.00000	1,986	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			24.00000	28	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,518.00000	2,316	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			16.00000	19	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,760.00000	2,557	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			26.00000	30	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,470.00000	2,268	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			35.00000	41	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,279.00000	2,079	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			33.00000	38	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,327.00000	2,126	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			38.00000	44	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,232.00000	2,032	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			30.00000	35	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,375.00000	2,173	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			38.00000	44	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,232.00000	2,032	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			12.00000	13	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,956.00000	2,751	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			21.00000	24	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,615.00000	2,412	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			18.00000	20	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,712.00000	2,508	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			9.00000	10	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,103.00000	2,898	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			15.00000	17	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,809.00000	2,605	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			11.00000	12	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,005.00000	2,800	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			8.00000	9	23.31	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 12/06/2009 Currency Future	16.60	Put		3,202.00000	2,997	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		7.00000	7	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		3,301.00000	3,095	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		6.00000	7	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		3,350.00000	3,145	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		10.00000	11	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		3,054.00000	2,849	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		14.00000	16	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		2,858.00000	2,654	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		6.00000	6	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		3,400.00000	3,194	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		3.00000	3	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,747.00000	3,541	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		4.00000	4	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,648.00000	3,442	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		2.00000	2	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		4,096.00000	3,890	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		1.00000	1	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		4,395.00000	4,189	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		4,994.00000	4,788	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		5,594.00000	5,388	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		5,744.00000	5,538	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		5,394.00000	5,188	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		4,944.00000	4,738	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call		0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put		4,844.00000	4,638	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call		0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put		5,344.00000	5,138	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call		2.00000	3	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put		3,847.00000	3,641	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		13.00000	15	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,907.00000	2,703	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		28.00000	33	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,422.00000	2,221	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		77.00000	91	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,771.00000	1,579	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		59.00000	69	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,953.00000	1,757	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		51.00000	60	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		2,045.00000	1,848	23.31	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 12/06/2009 Currency Future	15.50	Call			44.00000	51	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,138.00000	1,939	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			114.00000	135	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,509.00000	1,323	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			59.00000	69	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,953.00000	1,757	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			72.00000	85	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,816.00000	1,623	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			41.00000	48	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,185.00000	1,986	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			28.00000	33	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,422.00000	2,221	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			24.00000	28	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,518.00000	2,316	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			35.00000	41	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,279.00000	2,079	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			15.00000	17	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,809.00000	2,605	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			24.00000	28	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,518.00000	2,316	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			18.00000	20	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,712.00000	2,508	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			22.00000	26	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,567.00000	2,364	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			19.00000	22	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,663.00000	2,460	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			11.00000	12	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,005.00000	2,800	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			21.00000	24	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,615.00000	2,412	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			13.00000	15	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,907.00000	2,703	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			8.00000	9	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,202.00000	2,997	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			6.00000	6	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,400.00000	3,194	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			7.00000	7	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,301.00000	3,095	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			5.00000	5	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,499.00000	3,293	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			4.00000	4	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,598.00000	3,392	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			5.00000	5	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,499.00000	3,293	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			3.00000	4	23.31	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 12/06/2009 Currency Future	17.10	Put			3,697.00000	3,492	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			8.00000	9	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,153.00000	2,947	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			7.00000	8	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,251.00000	3,046	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			5.00000	6	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,449.00000	3,244	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			4.00000	5	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,548.00000	3,343	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			16.00000	19	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,760.00000	2,557	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			12.00000	13	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,956.00000	2,751	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			5.00000	6	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,449.00000	3,244	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			2.00000	2	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,946.00000	3,740	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			2.00000	2	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,046.00000	3,840	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1.00000	1	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,146.00000	3,939	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1.00000	1	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,245.00000	4,039	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,044.00000	4,838	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,144.00000	4,938	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,244.00000	5,038	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,444.00000	5,238	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,544.00000	5,338	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,644.00000	5,438	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			1.00000	1	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,445.00000	4,239	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1.00000	1	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,545.00000	4,339	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			1.00000	1	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,645.00000	4,439	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,745.00000	4,538	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1.00000	1	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,545.00000	4,339	23.31	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 12/06/2009 Currency Future	18.15	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,745.00000	4,538	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,044.00000	4,838	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,244.00000	5,038	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,094.00000	4,888	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,194.00000	4,988	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,294.00000	5,088	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,494.00000	5,288	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,694.00000	5,488	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,794.00000	5,588	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,444.00000	5,238	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,644.00000	5,438	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,844.00000	5,638	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,944.00000	5,738	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,044.00000	5,838	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,144.00000	5,938	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,494.00000	5,288	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,894.00000	5,688	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,994.00000	5,788	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			2.00000	2	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,996.00000	3,790	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			1.00000	1	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,195.00000	3,989	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			1.00000	1	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,295.00000	4,089	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1.00000	1	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,495.00000	4,289	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			1.00000	1	23.31	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 12/06/2009 Currency Future	18.00	Put		4,595.00000	4,389	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		4,695.00000	4,488	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		0.00000	0	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		4,795.00000	4,588	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		3.00000	4	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,697.00000	3,492	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		3.00000	3	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		3,797.00000	3,591	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		2.00000	2	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		3,896.00000	3,690	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		2.00000	2	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,996.00000	3,790	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		1.00000	1	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,495.00000	4,289	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		7.00000	8	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,251.00000	3,046	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		3.00000	3	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,747.00000	3,541	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		4.00000	4	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,648.00000	3,442	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		2.00000	2	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		3,946.00000	3,740	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		1.00000	1	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		4,146.00000	3,939	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		10.00000	11	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		3,054.00000	2,849	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		26.00000	30	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,470.00000	2,268	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		156.00000	185	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,300.00000	1,123	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		326.00000	395	21.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		670.00000	533	21.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		255.00000	305	22.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		899.00000	743	22.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		312.00000	378	21.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		706.00000	566	21.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		187.00000	221	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		1,181.00000	1,009	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call		405.00000	495	20.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put		499.00000	383	20.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		312.00000	378	21.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		706.00000	566	21.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		300.00000	362	21.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		744.00000	600	21.41	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 12/06/2009 Currency Future	14.35	Call		198.00000	234	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,142.00000	972	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		210.00000	248	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		1,104.00000	936	23.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		387.00000	473	20.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		532.00000	411	20.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		355.00000	432	20.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		599.00000	470	20.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		424.00000	518	19.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		468.00000	356	19.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		387.00000	473	20.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		532.00000	411	20.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		485.00000	596	19.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		379.00000	284	19.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		443.00000	542	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		437.00000	330	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		507.00000	625	19.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		351.00000	263	19.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		463.00000	569	19.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		408.00000	307	19.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		531.00000	654	19.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		325.00000	242	19.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.81330	13.61260		21.58	0.00	0	3,466.00
£ / R On 14/09/2009 Currency Future	13.60	Call		768.00000	855	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		756.00000	641	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		695.00000	776	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		882.00000	762	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		662.00000	738	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		949.00000	824	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		678.00000	756	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		915.00000	793	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		662.00000	738	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		949.00000	824	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		615.00000	685	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,053.00000	921	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		560.00000	621	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,198.00000	1,058	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		573.00000	636	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,161.00000	1,023	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		601.00000	668	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,088.00000	955	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		601.00000	668	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,088.00000	955	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		535.00000	592	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,272.00000	1,129	22.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.45	Call			511.00000	565	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,349.00000	1,202	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			500.00000	552	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,387.00000	1,239	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			547.00000	607	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,235.00000	1,093	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			399.00000	441	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,636.00000	1,478	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			338.00000	373	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,825.00000	1,660	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			238.00000	263	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,226.00000	2,050	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			284.00000	314	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,022.00000	1,851	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			305.00000	337	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,942.00000	1,774	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			326.00000	361	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,864.00000	1,698	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			399.00000	441	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,636.00000	1,478	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			469.00000	518	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,457.00000	1,305	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			426.00000	471	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,563.00000	1,408	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			338.00000	373	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,825.00000	1,660	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			361.00000	399	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,749.00000	1,586	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			386.00000	427	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,673.00000	1,514	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			349.00000	386	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,787.00000	1,623	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			373.00000	413	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,711.00000	1,550	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			412.00000	456	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,600.00000	1,443	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			386.00000	427	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,673.00000	1,514	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			294.00000	326	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,982.00000	1,812	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			315.00000	349	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,903.00000	1,736	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			440.00000	486	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,527.00000	1,373	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			284.00000	314	23.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.35	Put			2,022.00000	1,851	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			238.00000	263	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,226.00000	2,050	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			265.00000	293	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,103.00000	1,930	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			230.00000	254	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,267.00000	2,091	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			222.00000	245	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,309.00000	2,132	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			256.00000	283	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,143.00000	1,970	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			523.00000	579	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,310.00000	1,165	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			206.00000	228	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,394.00000	2,215	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			454.00000	502	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,492.00000	1,339	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			412.00000	456	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,600.00000	1,443	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			275.00000	304	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,062.00000	1,890	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			547.00000	607	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,235.00000	1,093	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			630.00000	702	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,018.00000	888	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			646.00000	719	21.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			983.00000	856	21.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			587.00000	652	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,124.00000	989	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			484.00000	535	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,422.00000	1,272	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			294.00000	326	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,982.00000	1,812	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			192.00000	212	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,479.00000	2,298	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			275.00000	304	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,062.00000	1,890	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			206.00000	228	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,394.00000	2,215	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			192.00000	212	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,479.00000	2,298	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			178.00000	196	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,566.00000	2,383	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			165.00000	182	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,653.00000	2,469	23.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.05	Call			349.00000	386	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,787.00000	1,623	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			247.00000	273	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,185.00000	2,010	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			214.00000	236	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,351.00000	2,173	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			247.00000	273	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,185.00000	2,010	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			199.00000	220	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,436.00000	2,256	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			185.00000	204	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,522.00000	2,341	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			172.00000	189	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,609.00000	2,426	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			523.00000	579	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,310.00000	1,165	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			142.00000	156	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,829.00000	2,643	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			587.00000	652	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,124.00000	989	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			454.00000	502	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,492.00000	1,339	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			326.00000	361	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,864.00000	1,698	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			469.00000	518	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,457.00000	1,305	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			712.00000	795	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			850.00000	732	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			678.00000	756	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			915.00000	793	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			615.00000	685	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,053.00000	921	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			484.00000	535	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,422.00000	1,272	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			695.00000	776	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			882.00000	762	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			730.00000	814	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			818.00000	701	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			749.00000	834	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			786.00000	671	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			535.00000	592	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,272.00000	1,129	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			808.00000	898	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			696.00000	585	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			768.00000	855	21.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.60	Put		756.00000	641	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		828.00000	922	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		665.00000	558	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		788.00000	876	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		725.00000	613	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		848.00000	946	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		635.00000	532	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.00100	13.80310		22.12	0.00	0	55.00
£ / R On 14/12/2009 Currency Future	13.80	Call		1,026.00000	1,086	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,023.00000	885	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		954.00000	1,009	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,151.00000	1,008	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		937.00000	990	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,184.00000	1,039	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		937.00000	990	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,184.00000	1,039	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		920.00000	972	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,217.00000	1,071	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		872.00000	920	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,319.00000	1,169	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		814.00000	856	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,461.00000	1,305	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		843.00000	887	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,389.00000	1,236	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		857.00000	903	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,354.00000	1,202	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		828.00000	871	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,425.00000	1,270	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		800.00000	841	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,497.00000	1,340	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		683.00000	714	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,779.00000	1,613	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		698.00000	731	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,745.00000	1,580	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		773.00000	812	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,570.00000	1,411	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		748.00000	784	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,645.00000	1,483	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		715.00000	748	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,712.00000	1,547	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		652.00000	681	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,849.00000	1,680	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		622.00000	649	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,919.00000	1,748	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		593.00000	618	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.20	Put		1,990.00000	1,817	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		489.00000	507	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,286.00000	2,106	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		920.00000	972	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,217.00000	1,071	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		888.00000	937	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,285.00000	1,136	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		989.00000	1,048	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,086.00000	947	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		773.00000	812	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,570.00000	1,411	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		904.00000	954	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,251.00000	1,103	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		787.00000	826	23.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,534.00000	1,375	23.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		761.00000	797	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,607.00000	1,446	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		731.00000	766	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,678.00000	1,515	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		607.00000	633	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,954.00000	1,782	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		1,007.00000	1,067	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,054.00000	916	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		971.00000	1,028	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,118.00000	977	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		904.00000	954	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,251.00000	1,103	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		787.00000	826	23.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,534.00000	1,375	23.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		667.00000	697	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,814.00000	1,646	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		761.00000	797	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,607.00000	1,446	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		637.00000	664	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,884.00000	1,713	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		989.00000	1,048	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,086.00000	947	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		828.00000	871	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,425.00000	1,270	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		683.00000	714	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,779.00000	1,613	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		1,065.00000	1,124	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		961.00000	823	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		1,085.00000	1,144	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		932.00000	793	21.29	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Call		1,045.00000	1,105	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		992.00000	854	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		1,007.00000	1,067	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,054.00000	916	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		843.00000	887	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,389.00000	1,236	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		1,105.00000	1,165	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		902.00000	764	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.32560	14.11660		22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		0.00000	1,468	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		0.00000	1,243	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,328.00000	1,380	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,561.00000	1,404	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,684.00000	1,756	20.77	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		967.00000	830	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		662.00000	674	27.04	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,046.00000	3,848	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,472.00000	1,525	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,305.00000	1,149	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,246.00000	2,378	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		479.00000	403	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,947.00000	2,049	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		680.00000	574	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,705.00000	1,779	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		938.00000	803	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,511.00000	1,564	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,245.00000	1,089	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		1,041.00000	1,073	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,275.00000	2,098	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		835.00000	855	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,069.00000	2,880	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		684.00000	696	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,917.00000	3,720	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		556.00000	564	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,789.00000	4,589	27.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.11920	12.07550		20.15	0.00	0	19,503.00
€ / R On 12/06/2009 Currency Future	12.10	Call		401.00000	401	20.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		426.00000	382	20.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		331.00000	330	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		556.00000	511	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		364.00000	364	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		489.00000	445	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		316.00000	315	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		591.00000	546	21.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.40	Call			302.00000	301	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			627.00000	581	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			289.00000	287	21.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			663.00000	618	21.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			253.00000	241	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			777.00000	722	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			200.00000	184	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			925.00000	865	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			154.00000	138	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,079.00000	1,019	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			165.00000	149	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,039.00000	980	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			101.00000	87	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,326.00000	1,268	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			94.00000	81	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,369.00000	1,311	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			109.00000	95	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,283.00000	1,225	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			117.00000	102	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,241.00000	1,183	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			125.00000	110	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,200.00000	1,141	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			125.00000	110	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,200.00000	1,141	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			144.00000	128	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,118.00000	1,059	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			75.00000	63	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,500.00000	1,444	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			60.00000	49	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,634.00000	1,580	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			55.00000	45	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,680.00000	1,626	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			87.00000	74	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,412.00000	1,355	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			94.00000	81	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,369.00000	1,311	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			144.00000	128	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,118.00000	1,059	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			188.00000	172	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			962.00000	902	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			134.00000	119	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,159.00000	1,100	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			176.00000	160	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,000.00000	941	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			81.00000	69	22.23	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 12/06/2009 Currency Future	13.45	Put		1,456.00000	1,399	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		60.00000	49	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,634.00000	1,580	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		55.00000	45	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,680.00000	1,626	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		47.00000	38	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,772.00000	1,718	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		40.00000	31	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		1,864.00000	1,812	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		65.00000	53	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		1,589.00000	1,534	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		101.00000	87	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,326.00000	1,268	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		70.00000	58	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		1,544.00000	1,489	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call		37.00000	29	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put		1,911.00000	1,859	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		34.00000	26	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		1,958.00000	1,907	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		29.00000	22	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,053.00000	2,002	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		11.00000	7	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		2,585.00000	2,538	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		10.00000	7	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		2,634.00000	2,587	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		19.00000	13	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		2,293.00000	2,244	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		26.00000	20	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		2,101.00000	2,050	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call		43.00000	34	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put		1,818.00000	1,765	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		65.00000	53	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		1,589.00000	1,534	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		70.00000	58	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		1,544.00000	1,489	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		47.00000	38	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,772.00000	1,718	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		87.00000	74	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,412.00000	1,355	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		29.00000	22	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,053.00000	2,002	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		14.00000	10	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		2,439.00000	2,391	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		7.00000	4	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,831.00000	2,785	22.23	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 12/06/2009 Currency Future	15.20	Call			4.00000	2	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,128.00000	3,083	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			20.00000	15	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,245.00000	2,196	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			24.00000	18	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,149.00000	2,099	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			176.00000	160	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,000.00000	941	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			214.00000	197	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			888.00000	828	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			331.00000	330	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			556.00000	511	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			347.00000	347	20.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			522.00000	477	20.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			316.00000	315	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			591.00000	546	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			264.00000	257	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			739.00000	688	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			276.00000	274	22.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			701.00000	655	22.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			242.00000	226	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			816.00000	757	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			421.00000	421	19.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			396.00000	352	19.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			382.00000	382	20.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			457.00000	413	20.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			603.00000	606	18.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			228.00000	187	18.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			541.00000	545	18.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			266.00000	226	18.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			487.00000	491	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			312.00000	271	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			442.00000	443	19.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			367.00000	324	19.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			572.00000	575	18.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			246.00000	206	18.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			512.00000	517	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			287.00000	248	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			464.00000	466	19.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			338.00000	297	19.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			264.00000	257	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			739.00000	688	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			401.00000	401	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			426.00000	382	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			227.00000	211	22.23	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 12/06/2009 Currency Future	12.70	Put			852.00000	792	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			421.00000	421	19.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			396.00000	352	19.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			382.00000	382	20.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			457.00000	413	20.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			635.00000	640	18.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			210.00000	171	18.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			512.00000	517	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			287.00000	248	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			242.00000	226	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			816.00000	757	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			188.00000	172	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			962.00000	902	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			253.00000	241	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			777.00000	722	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			302.00000	301	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			627.00000	581	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			200.00000	184	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			925.00000	865	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			51.00000	41	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,725.00000	1,672	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			40.00000	31	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,864.00000	1,812	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			22.00000	16	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,197.00000	2,147	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			15.00000	11	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,390.00000	2,342	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			13.00000	9	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,487.00000	2,440	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			9.00000	6	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,683.00000	2,637	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			7.00000	5	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,782.00000	2,736	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			6.00000	4	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,881.00000	2,835	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			5.00000	3	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,979.00000	2,934	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			17.00000	12	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,341.00000	2,293	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			12.00000	8	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,536.00000	2,489	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			20.00000	15	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,245.00000	2,196	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			17.00000	12	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,341.00000	2,293	22.23	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 12/06/2009 Currency Future	14.60	Call		12.00000	8	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		2,536.00000	2,489	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		8.00000	5	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		2,733.00000	2,686	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		5.00000	3	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		2,930.00000	2,884	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		4.00000	3	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		3,029.00000	2,984	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		3.00000	2	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		3,227.00000	3,183	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		2.00000	1	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		3,327.00000	3,282	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		2.00000	1	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		3,426.00000	3,382	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		2.00000	1	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		3,526.00000	3,482	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		8.00000	5	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		2,733.00000	2,686	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		7.00000	4	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,831.00000	2,785	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		3.00000	2	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		3,227.00000	3,183	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		31.00000	24	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		2,006.00000	1,955	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		134.00000	119	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,159.00000	1,100	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		31.00000	24	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		2,006.00000	1,955	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		26.00000	20	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		2,101.00000	2,050	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		24.00000	18	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,149.00000	2,099	22.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			12.29240	12.25660		21.27	0.00	0	382.00
€ / R On 14/09/2009 Currency Future	12.25	Call		695.00000	689	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		689.00000	647	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		623.00000	617	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		816.00000	775	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		606.00000	601	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		850.00000	808	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		574.00000	569	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		918.00000	877	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		559.00000	554	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		953.00000	912	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		517.00000	502	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,061.00000	1,010	22.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.00	Call		454.00000	434	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,197.00000	1,141	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		393.00000	373	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,336.00000	1,280	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		408.00000	387	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,301.00000	1,245	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		408.00000	387	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,301.00000	1,245	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		314.00000	294	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,558.00000	1,502	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		302.00000	283	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,596.00000	1,540	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		326.00000	306	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,520.00000	1,464	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		339.00000	319	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,482.00000	1,426	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		352.00000	332	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,445.00000	1,389	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		352.00000	332	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,445.00000	1,389	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		379.00000	359	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,372.00000	1,316	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		269.00000	250	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,713.00000	1,658	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		239.00000	221	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,833.00000	1,778	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		230.00000	211	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,873.00000	1,819	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		291.00000	271	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,634.00000	1,579	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		365.00000	345	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,409.00000	1,353	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		365.00000	345	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,409.00000	1,353	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		339.00000	319	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,482.00000	1,426	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		438.00000	418	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,231.00000	1,175	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		259.00000	240	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,752.00000	1,697	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		280.00000	261	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,673.00000	1,618	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		230.00000	211	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,873.00000	1,819	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		221.00000	203	22.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.95	Put			1,914.00000	1,860	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			212.00000	194	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,955.00000	1,902	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			195.00000	178	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,039.00000	1,986	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			249.00000	230	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,792.00000	1,738	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			423.00000	402	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,266.00000	1,210	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			180.00000	163	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,123.00000	2,071	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			103.00000	90	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,696.00000	2,647	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			249.00000	230	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,792.00000	1,738	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			195.00000	178	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,039.00000	1,986	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			166.00000	149	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,209.00000	2,157	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			152.00000	136	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,296.00000	2,244	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			140.00000	124	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,383.00000	2,332	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			128.00000	114	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,472.00000	2,421	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			291.00000	271	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,634.00000	1,579	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			166.00000	149	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,209.00000	2,157	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			152.00000	136	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,296.00000	2,244	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			545.00000	540	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			988.00000	947	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			517.00000	502	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,061.00000	1,010	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			487.00000	467	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,130.00000	1,075	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			302.00000	283	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,596.00000	1,540	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			204.00000	186	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,997.00000	1,943	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			188.00000	170	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,081.00000	2,028	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			173.00000	156	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,166.00000	2,114	22.50	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.10	Call		423.00000	402	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,266.00000	1,210	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		487.00000	467	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,130.00000	1,075	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		504.00000	485	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,098.00000	1,042	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		470.00000	450	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,164.00000	1,108	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		239.00000	221	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,833.00000	1,778	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		438.00000	418	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,231.00000	1,175	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		280.00000	261	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,673.00000	1,618	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		531.00000	521	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,024.00000	978	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		640.00000	635	21.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		783.00000	742	21.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		574.00000	569	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		918.00000	877	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		658.00000	653	21.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		751.00000	710	21.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		590.00000	585	22.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		883.00000	842	22.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		736.00000	728	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		629.00000	585	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		658.00000	653	21.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		751.00000	710	21.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		504.00000	485	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,098.00000	1,042	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		756.00000	747	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		599.00000	555	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		715.00000	708	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		659.00000	616	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		676.00000	671	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		720.00000	679	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		776.00000	768	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		569.00000	526	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		736.00000	728	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		629.00000	585	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		559.00000	554	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		953.00000	912	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.45640	12.42110		21.68	0.00	0	120.00
€ / R On 14/12/2009 Currency Future	12.40	Call		916.00000	900	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		895.00000	844	21.53	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	12.65	Call		827.00000	813	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,056.00000	1,007	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		993.00000	975	20.92	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		772.00000	718	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		811.00000	797	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,090.00000	1,040	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		411.00000	406	26.89	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,590.00000	2,550	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		795.00000	781	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,124.00000	1,074	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		779.00000	765	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,158.00000	1,109	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		721.00000	708	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,300.00000	1,251	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		668.00000	656	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,447.00000	1,399	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		620.00000	609	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,599.00000	1,553	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		643.00000	632	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,522.00000	1,476	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		632.00000	621	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,560.00000	1,514	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		632.00000	621	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,560.00000	1,514	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		567.00000	558	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,796.00000	1,751	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		557.00000	548	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,836.00000	1,792	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		577.00000	567	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,756.00000	1,711	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		588.00000	578	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,716.00000	1,671	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		598.00000	588	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,677.00000	1,632	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		588.00000	578	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,716.00000	1,671	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		609.00000	599	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,638.00000	1,592	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		529.00000	521	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,958.00000	1,914	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		655.00000	644	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,484.00000	1,437	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		367.00000	369	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,796.00000	2,763	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		548.00000	539	24.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.75	Put		1,876.00000	1,832	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		511.00000	503	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,040.00000	1,997	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		494.00000	486	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,123.00000	2,080	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		478.00000	470	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,207.00000	2,164	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		462.00000	455	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,291.00000	2,248	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		643.00000	632	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,522.00000	1,476	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		620.00000	609	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,599.00000	1,553	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		538.00000	529	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,917.00000	1,873	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		520.00000	512	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,999.00000	1,955	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		503.00000	495	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,082.00000	2,038	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		707.00000	694	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,336.00000	1,288	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		680.00000	668	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,409.00000	1,362	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		567.00000	558	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,796.00000	1,751	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		680.00000	668	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,409.00000	1,362	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		529.00000	521	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,958.00000	1,914	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		693.00000	681	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,372.00000	1,325	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		538.00000	529	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,917.00000	1,873	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		520.00000	512	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,999.00000	1,955	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		486.00000	478	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,165.00000	2,122	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		494.00000	486	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,123.00000	2,080	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		735.00000	721	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,264.00000	1,215	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		749.00000	736	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,228.00000	1,179	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		693.00000	681	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,372.00000	1,325	23.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Call			577.00000	567	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,756.00000	1,711	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			749.00000	736	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,228.00000	1,179	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			862.00000	847	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			990.00000	941	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			764.00000	750	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,193.00000	1,144	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			707.00000	694	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,336.00000	1,288	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			879.00000	865	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			958.00000	908	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			844.00000	830	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,023.00000	973	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			935.00000	918	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			863.00000	812	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			897.00000	883	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			926.00000	876	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			827.00000	813	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,056.00000	1,007	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			954.00000	936	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			833.00000	780	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			916.00000	900	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			895.00000	844	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			844.00000	830	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,023.00000	973	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			973.00000	955	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			802.00000	749	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,937.00000	1,935	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			166.00000	129	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,563.00000	1,559	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			292.00000	252	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			1,249.00000	1,238	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			477.00000	432	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			1,014.00000	995	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			743.00000	688	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			405.00000	400	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,633.00000	2,594	27.00	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.29000		242.36600		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			289.53100		290.77400		0.00	0.00	0	700.00
ALBI On 06/08/2009 Index Future			295.34400		296.59000		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			287.68800		287.25100		0.00	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 07/05/2009 Index Future		123.79200	123.97600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		126.30900	126.48900		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		128.57200	128.74800		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi		291.40950	292.60750		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi		297.33550	298.53700		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi		302.66150	303.87000		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		348.00900	348.00900		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future		356.85400	356.85400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		365.69800	365.69800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.80400	7.77200		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.43800	8.38400		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.05700	8.01700		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.50000	8.45300		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.53600	8.47900		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.62000	8.57200		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.56300	8.51900		32.88	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		8.28200	8.22800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		7.08400	7.05000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		7.04200	6.99400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.51000	7.48200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.48300	7.46300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		8.14500	8.10200		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.17200	8.12700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote		8.40100	8.35100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote		8.39700	8.34800		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 30/04/2009 jRod				9.88700	9.88100		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod				9.40800	9.39300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod				8.89900	8.87700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future				279.06700	280.47300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				284.74200	286.15700		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future				289.84200	291.26900		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future				6.57000	6.51200		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,482.00000	3,407	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future				6.00800	5.93800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,934.00000	3,860	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,182.00000	4,108	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	4	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future				5.00000	5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,278.00000	1,276	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			57.00000	55	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future				8.11700	8.04400		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			308.00000	178	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,947.00000	5,232	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,537.00000	5,090	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			231.00000	199	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			25.00000	9	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,249.00000	9,648	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future				8.10100	8.02500		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,801.00000	7,419	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,278.00000	1,314	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.18700	8.10800		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,133.00000	2,915	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,402.00000	6,601	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.28800	8.20500		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,445.00000	4,212	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,773.00000	6,959	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future				8.67500	8.58400		24.30	0.00	0	13,085.00
R186 On 07/05/2009 Bond Future	9.00	Call			5,692.00000	4,785	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,581.00000	1,592	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			1,083.00000	678	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,243.00000	7,756	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
R186 On 07/05/2009 Bond Future	7.25	Call			132.00000	53	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			14,932.00000	15,771	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			6.00000	1	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			24,359.00000	25,273	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.67700		8.58400		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			9,225.00000	8,511	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,143.00000	5,361	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			2,822.00000	2,448	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,550.00000	15,108	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.72700		8.63100		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			11,071.00000	10,401	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,487.00000	7,766	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			4,601.00000	4,191	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,702.00000	17,241	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.78100		8.68300		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			9,500.00000	8,946	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,862.00000	14,263	26.74	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			826.00000	777	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			360.00000	310	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.15300		8.08000		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,230.00000	4,881	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			102.00000	82	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.12600		8.04900		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,108.00000	5,803	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,027.00000	1,057	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.19600		8.11700		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,464.00000	2,292	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,087.00000	5,245	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.27800		8.19500		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,106.00000	2,934	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,933.00000	6,093	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.50100		8.42900		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,931.00000	3,473	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			652.00000	616	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.49200		8.41800		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,743.00000	6,373	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,103.00000	2,158	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.56000		8.48400		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,798.00000	2,597	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,509.00000	8,732	16.60	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 04/02/2010 Bond Future			8.63800	8.55900		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		5,354.00000	5,099	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,333.00000	7,506	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.55300	8.48100		18.16	0.00	0	498.00
R204 On 07/05/2009 Bond Future	8.75	Call		2,964.00000	2,498	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		1,274.00000	1,264	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call		472.00000	291	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		5,265.00000	5,539	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		4,019.00000	3,526	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		793.00000	757	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.55000	8.47600		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		7,085.00000	6,687	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,401.00000	2,464	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.61200	8.53600		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		3,298.00000	3,071	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,906.00000	10,141	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.68000	8.60200		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		5,876.00000	5,598	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		8,315.00000	8,501	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.11100	8.03800		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call		3,712.00000	3,416	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		149.00000	128	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.07900	8.00200		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		964.00000	849	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,679.00000	4,843	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		5,214.00000	4,960	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		815.00000	839	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.15300	8.07300		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		2,079.00000	1,934	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,079.00000	4,210	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.24400	8.15900		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		2,563.00000	2,420	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,742.00000	4,876	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.69500	8.61400		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,504.00000	2,975	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,054.00000	1,047	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.69900	8.61500		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		6,658.00000	6,221	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		2,727.00000	2,823	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.75900	8.67300		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		2,832.00000	2,599	20.24	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 05/11/2009 Bond Future	7.50	Put			10,570.00000	10,873	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.82600		8.73700		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			5,783.00000	5,471	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,833.00000	9,065	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.79800		8.71100		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,240.00000	1,752	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,983.00000	2,066	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.81400		8.72600		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			6,404.00000	5,950	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,076.00000	3,194	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.88100		8.79100		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			3,196.00000	2,934	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,223.00000	10,535	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.97600		8.88400		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			6,260.00000	5,922	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,717.00000	8,953	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.37500		8.27300		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,681.00000	5,780	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			677.00000	667	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.36800		8.26500		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			4,851.00000	4,314	32.05	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			7,244.00000	7,607	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			8,126.00000	7,436	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,034.00000	4,243	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.40000		8.29500		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			4,051.00000	3,654	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,132.00000	14,645	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			14,460.00000	13,694	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3,238.00000	3,382	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			3,346.00000	2,995	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,144.00000	16,703	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.43400		8.32700		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			6,647.00000	6,173	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,400.00000	14,847	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			17,056.00000	16,297	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			4,466.00000	4,628	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			287.68600		288.87100		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			293.53700		294.72500		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			298.79500		299.99000		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.62660		6.53740		19.69	0.00	0	8,804.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.55	Call			220.00000	245	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			233.00000	168	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			220.00000	245	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			233.00000	168	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			202.00000	222	19.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			264.00000	196	19.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			240.00000	270	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			203.00000	143	19.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			185.00000	203	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			297.00000	226	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			170.00000	185	20.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			332.00000	258	20.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			156.00000	169	20.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			369.00000	292	20.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			185.00000	203	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			297.00000	226	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			144.00000	154	21.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			407.00000	328	21.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			144.00000	154	21.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			407.00000	328	21.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			123.00000	130	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			486.00000	403	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			133.00000	141	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			446.00000	365	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			170.00000	185	20.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			332.00000	258	20.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			114.00000	119	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			527.00000	443	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			114.00000	119	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			527.00000	443	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			123.00000	130	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			486.00000	403	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			133.00000	141	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			446.00000	365	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			91.00000	98	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			603.00000	521	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			102.00000	110	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			564.00000	484	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			81.00000	86	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			643.00000	560	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			71.00000	76	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			684.00000	599	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			91.00000	98	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			603.00000	521	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			71.00000	76	23.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.15	Put		684.00000	599	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		12.00000	11	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,274.00000	1,185	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		9.00000	8	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,371.00000	1,281	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		21.00000	21	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,084.00000	995	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		38.00000	38	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		900.00000	812	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		56.00000	58	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		768.00000	682	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		63.00000	67	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		726.00000	640	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		262.00000	298	18.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		175.00000	121	18.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		288.00000	329	18.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		151.00000	102	18.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		288.00000	329	18.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		151.00000	102	18.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		346.00000	398	18.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		109.00000	72	18.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		63.00000	67	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		726.00000	640	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		49.00000	51	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		811.00000	724	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		38.00000	38	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		900.00000	812	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		29.00000	29	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		991.00000	902	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		43.00000	44	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		855.00000	768	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		33.00000	33	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		945.00000	857	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		415.00000	475	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		78.00000	49	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		574.00000	646	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		36.00000	20	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		491.00000	558	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		54.00000	32	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		415.00000	475	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		78.00000	49	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		346.00000	398	18.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		109.00000	72	18.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		532.00000	602	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		44.00000	25	18.53	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	6.15	Call		452.00000	516	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		65.00000	39	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		379.00000	436	18.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		92.00000	59	18.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		315.00000	363	18.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		128.00000	86	18.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		452.00000	516	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		65.00000	39	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		25.00000	25	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,037.00000	948	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		19.00000	18	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,131.00000	1,041	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		49.00000	51	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		811.00000	724	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		16.00000	15	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,179.00000	1,089	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		16.00000	15	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,179.00000	1,089	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		12.00000	11	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,274.00000	1,185	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		9.00000	8	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,371.00000	1,281	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		6.00000	6	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,469.00000	1,379	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		5.00000	4	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,567.00000	1,477	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		3.00000	3	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,666.00000	1,576	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		2.00000	2	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,765.00000	1,675	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		3.00000	3	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,666.00000	1,576	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		25.00000	25	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,037.00000	948	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		262.00000	298	18.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		175.00000	121	18.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.68960	6.60140		20.43	0.00	0	190.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		364.00000	386	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		363.00000	297	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		346.00000	366	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		394.00000	327	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		328.00000	348	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		427.00000	358	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		312.00000	330	20.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		461.00000	390	20.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.70	Call		328.00000	348	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		427.00000	358	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		297.00000	313	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		496.00000	423	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		297.00000	313	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		496.00000	423	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		269.00000	282	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		568.00000	492	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		245.00000	255	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		644.00000	566	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		269.00000	282	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		568.00000	492	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		283.00000	297	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		531.00000	457	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		346.00000	366	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		394.00000	327	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		257.00000	268	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		605.00000	529	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		229.00000	243	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		678.00000	604	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		257.00000	268	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		605.00000	529	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		229.00000	243	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		678.00000	604	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		200.00000	216	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		749.00000	677	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		215.00000	232	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		713.00000	642	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		215.00000	232	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		713.00000	642	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		403.00000	431	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		302.00000	241	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		187.00000	202	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		786.00000	712	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		163.00000	175	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		861.00000	786	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		425.00000	456	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		274.00000	217	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		383.00000	408	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		332.00000	268	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		200.00000	216	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		749.00000	677	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		174.00000	188	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		823.00000	749	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		473.00000	512	18.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.35	Put		222.00000	173	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		425.00000	456	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		274.00000	217	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		163.00000	175	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		861.00000	786	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		141.00000	151	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		939.00000	862	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		187.00000	202	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		786.00000	712	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		141.00000	151	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		939.00000	862	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		121.00000	130	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,020.00000	941	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		151.00000	163	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		900.00000	823	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		131.00000	141	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		979.00000	901	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		113.00000	121	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,061.00000	981	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		500.00000	543	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		199.00000	154	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		448.00000	483	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		246.00000	193	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		529.00000	577	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		178.00000	138	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		383.00000	408	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		332.00000	268	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		448.00000	483	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		246.00000	193	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		560.00000	613	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		158.00000	123	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		560.00000	613	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		158.00000	123	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.74640	6.65970		20.65	0.00	0	25.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		470.00000	489	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		460.00000	393	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		451.00000	470	20.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		492.00000	424	20.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		470.00000	489	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		460.00000	393	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		434.00000	452	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		524.00000	456	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		418.00000	434	20.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		558.00000	488	20.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		418.00000	434	20.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Put		558.00000	488	20.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		402.00000	417	21.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		592.00000	521	21.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		387.00000	401	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		628.00000	555	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		527.00000	551	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		367.00000	305	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		488.00000	508	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		428.00000	362	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		360.00000	372	21.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		700.00000	625	21.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		330.00000	345	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		771.00000	698	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		298.00000	316	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		839.00000	769	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		269.00000	284	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		909.00000	838	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		570.00000	600	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		310.00000	254	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		387.00000	401	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		628.00000	555	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		619.00000	659	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		259.00000	212	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		570.00000	600	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		310.00000	254	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		593.00000	627	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		283.00000	231	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		547.00000	574	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		338.00000	278	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		508.00000	529	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		398.00000	332	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		373.00000	386	21.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		664.00000	590	21.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		347.00000	358	22.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		737.00000	661	22.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		314.00000	332	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		804.00000	736	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		547.00000	574	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		338.00000	278	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		373.00000	386	21.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		664.00000	590	21.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		314.00000	332	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		804.00000	736	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		283.00000	300	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		874.00000	803	22.50	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	6.25	Call		645.00000	691	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		236.00000	195	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		508.00000	529	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		398.00000	332	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		347.00000	358	22.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		737.00000	661	22.03	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>142,661,444.00</b>	<b>15,590</b>	<b>642,510.00</b>
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<b>Grand Total:</b>							<b>142,661,444.00</b>	<b>15,590</b>	<b>642,510.00</b>
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