



Daily MTM Report

Daily summary for 25/03/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR3 On 23/04/2009 Bond			15.90000	15.90000			0.00	0	0.00
R153 On 31/08/2010 Bond			6.63500	6.55000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.97000	7.83000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.53000	8.37000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.00000	7.86500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.44500	8.30500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.46000	8.32000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.94000	7.81000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.49000	8.34000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.54300	8.38400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.32000	8.16000			0.00	0	0.00

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

Derivatives

\$ / R On 12/06/2009 Currency Future			9.57520		9.57270		26.04	15,339,470.40	1,602	154,033.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			484.00000	475	26.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			461.00000	449	26.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			446.00000	436	26.49	436,000.00	1	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			523.00000	511	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			379.00000	369	27.46	369,000.00	1	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			656.00000	644	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			465.00000	455	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			492.00000	480	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			394.00000	385	27.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			622.00000	610	27.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			411.00000	401	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			588.00000	576	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			311.00000	302	28.69	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			838.00000	827	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			299.00000	291	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			877.00000	865	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			188.00000	181	32.12	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,415.00000	1,405	32.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			311.00000	302	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			838.00000	827	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			288.00000	279	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			915.00000	904	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			288.00000	279	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			915.00000	904	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			231.00000	223	30.65	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,158.00000	1,148	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			257.00000	249	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,035.00000	1,024	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			223.00000	215	30.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,200.00000	1,190	30.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			49.00000	47	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,476.00000	2,472	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			18.00000	17	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,245.00000	3,242	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			201.00000	193	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,328.00000	1,318	31.63	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	10.65	Call			208.00000	200	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,285.00000	1,275	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			215.00000	208	31.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,242.00000	1,232	31.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			267.00000	259	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			995.00000	984	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			323.00000	314	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			801.00000	789	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			248.00000	240	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,075.00000	1,065	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			239.00000	231	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,117.00000	1,106	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			277.00000	269	29.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			955.00000	944	29.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			350.00000	341	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			727.00000	715	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			336.00000	327	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			763.00000	752	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			267.00000	259	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			995.00000	984	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			257.00000	249	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,035.00000	1,024	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			248.00000	240	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,075.00000	1,065	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			208.00000	200	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,285.00000	1,275	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			428.00000	418	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			555.00000	543	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			323.00000	314	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			801.00000	789	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			215.00000	208	31.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,242.00000	1,232	31.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			223.00000	215	30.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,200.00000	1,190	30.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			169.00000	166	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,496.00000	1,490	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			144.00000	141	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,622.00000	1,616	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			130.00000	127	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,707.00000	1,701	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			178.00000	175	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,455.00000	1,449	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			188.00000	181	32.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,415.00000	1,405	32.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			160.00000	157	32.36	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 12/06/2009 Currency Future	10.95	Put		1,538.00000	1,532	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		104.00000	101	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,881.00000	1,876	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		74.00000	72	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		2,151.00000	2,147	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		70.00000	68	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,197.00000	2,193	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		59.00000	57	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,336.00000	2,331	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		123.00000	120	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,750.00000	1,745	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		178.00000	175	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,455.00000	1,449	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		504.00000	495	25.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		431.00000	419	25.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		364.00000	355	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		691.00000	679	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		465.00000	455	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		492.00000	480	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		394.00000	385	27.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		622.00000	610	27.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		547.00000	537	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		374.00000	362	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		807.00000	796	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		184.00000	171	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		807.00000	796	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		184.00000	171	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		915.00000	906	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		143.00000	131	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		953.00000	945	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		131.00000	120	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		992.00000	984	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		119.00000	109	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,071.00000	1,064	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		99.00000	89	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,031.00000	1,024	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		109.00000	99	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,196.00000	1,190	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		73.00000	65	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,031.00000	1,024	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		109.00000	99	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call		878.00000	869	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put		156.00000	144	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call		1,370.00000	1,366	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put		47.00000	41	23.87	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	8.35	Call			1,282.00000	1,277	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			59.00000	52	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,112.00000	1,106	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			90.00000	81	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			740.00000	731	24.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			217.00000	205	24.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			679.00000	669	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			257.00000	244	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,326.00000	1,321	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			53.00000	46	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,238.00000	1,233	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			66.00000	58	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,154.00000	1,148	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			81.00000	72	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			842.00000	832	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			169.00000	157	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			772.00000	763	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			199.00000	188	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			709.00000	699	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			237.00000	224	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,552.00000	1,550	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			29.00000	25	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,460.00000	1,457	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			37.00000	32	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,112.00000	1,106	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			90.00000	81	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,196.00000	1,190	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			73.00000	65	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,415.00000	1,412	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			42.00000	36	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,238.00000	1,233	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			66.00000	58	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			842.00000	832	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			169.00000	157	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,071.00000	1,064	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			99.00000	89	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			992.00000	984	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			119.00000	109	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			915.00000	906	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			143.00000	131	23.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			709.00000	699	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			237.00000	224	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			650.00000	640	24.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			278.00000	264	24.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			595.00000	585	24.79	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	9.30	Put			323.00000	310	24.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			650.00000	640	24.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			278.00000	264	24.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			428.00000	418	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			555.00000	543	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			595.00000	585	24.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			323.00000	310	24.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			547.00000	537	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			374.00000	362	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			364.00000	355	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			691.00000	679	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			484.00000	475	26.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			461.00000	449	26.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			299.00000	291	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			877.00000	865	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			194.00000	187	31.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,371.00000	1,362	31.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			130.00000	127	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,707.00000	1,701	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			116.00000	113	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,794.00000	1,788	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			152.00000	149	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,580.00000	1,574	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			137.00000	134	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,664.00000	1,658	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			169.00000	166	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,496.00000	1,490	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			137.00000	134	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,664.00000	1,658	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			110.00000	107	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,837.00000	1,832	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			99.00000	96	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,926.00000	1,921	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			88.00000	85	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,015.00000	2,010	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			79.00000	76	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,106.00000	2,101	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			93.00000	90	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,970.00000	1,965	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			83.00000	81	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,060.00000	2,055	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			66.00000	64	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,243.00000	2,239	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			52.00000	50	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,429.00000	2,425	32.36	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 12/06/2009 Currency Future	12.05	Call			46.00000	44	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,524.00000	2,519	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			41.00000	39	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,618.00000	2,614	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			36.00000	35	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,713.00000	2,709	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			62.00000	60	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,290.00000	2,285	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			55.00000	53	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,383.00000	2,378	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			43.00000	42	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,571.00000	2,567	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			83.00000	81	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,060.00000	2,055	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			46.00000	44	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,524.00000	2,519	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			110.00000	107	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,837.00000	1,832	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			99.00000	96	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,926.00000	1,921	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			144.00000	141	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,622.00000	1,616	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			104.00000	101	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,881.00000	1,876	32.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			350.00000	341	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			727.00000	715	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			446.00000	436	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			523.00000	511	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			379.00000	369	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			656.00000	644	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			571.00000	561	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			348.00000	335	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			525.00000	515	25.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			402.00000	390	25.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			525.00000	515	25.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			402.00000	390	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.70970		9.70400		26.47	485,485.00	50	2,153.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			719.00000	709	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			715.00000	700	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			700.00000	690	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			746.00000	731	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			647.00000	637	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			843.00000	828	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			647.00000	637	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			843.00000	828	27.09	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 14/09/2009 Currency Future	10.25	Call			529.00000	519	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,075.00000	1,060	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			511.00000	502	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,107.00000	1,092	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			494.00000	485	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,140.00000	1,125	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			494.00000	485	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,140.00000	1,125	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			446.00000	437	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,242.00000	1,227	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			388.00000	379	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,384.00000	1,369	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			325.00000	316	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,571.00000	1,556	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			63.00000	59	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,359.00000	3,349	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			349.00000	340	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,495.00000	1,480	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			362.00000	353	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,458.00000	1,443	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			375.00000	366	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,421.00000	1,406	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			462.00000	453	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,208.00000	1,193	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			547.00000	537	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,043.00000	1,028	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			416.00000	407	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,312.00000	1,298	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			402.00000	393	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,348.00000	1,333	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			478.00000	469	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,174.00000	1,159	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			584.00000	574	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			980.00000	965	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			630.00000	621	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			876.00000	861	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			565.00000	556	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,011.00000	996	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			431.00000	422	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,277.00000	1,262	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			416.00000	407	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,312.00000	1,298	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			349.00000	340	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,495.00000	1,480	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			431.00000	422	27.74	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	10.55	Put		1,277.00000	1,262	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		511.00000	502	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,107.00000	1,092	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		547.00000	537	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,043.00000	1,028	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		664.00000	654	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		810.00000	795	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		614.00000	605	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		910.00000	895	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		250.00000	242	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		1,846.00000	1,833	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		682.00000	672	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		778.00000	762	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		759.00000	749	26.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		655.00000	640	26.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		719.00000	709	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		715.00000	700	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		682.00000	672	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		778.00000	762	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		478.00000	469	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,174.00000	1,159	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		777.00000	768	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		623.00000	609	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		739.00000	729	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		685.00000	669	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		599.00000	589	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		945.00000	930	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		797.00000	788	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		593.00000	579	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		584.00000	574	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		980.00000	965	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		337.00000	328	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,533.00000	1,518	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		313.00000	304	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,609.00000	1,595	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		565.00000	556	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,011.00000	996	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		302.00000	293	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,648.00000	1,633	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		280.00000	272	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,726.00000	1,712	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		362.00000	353	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,458.00000	1,443	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		302.00000	293	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,648.00000	1,633	27.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.25	Call		260.00000	252	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,806.00000	1,792	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		337.00000	328	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,533.00000	1,518	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		291.00000	282	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,687.00000	1,673	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		599.00000	589	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		945.00000	930	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		291.00000	282	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,687.00000	1,673	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		270.00000	262	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,766.00000	1,752	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		402.00000	393	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,348.00000	1,333	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		280.00000	272	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,726.00000	1,712	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		241.00000	233	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,887.00000	1,873	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		739.00000	729	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		685.00000	669	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		885.00000	877	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		481.00000	467	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		961.00000	952	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		407.00000	392	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		817.00000	809	25.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		563.00000	549	25.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		777.00000	768	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		623.00000	609	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		0.00000	978	24.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		0.00000	369	24.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		0.00000	830	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	520	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.82800	9.81780		27.05	393,120.00	40	540.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		905.00000	913	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		887.00000	885	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		887.00000	894	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		919.00000	916	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		817.00000	825	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,049.00000	1,047	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		368.00000	372	33.09	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,850.00000	2,844	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		869.00000	876	27.30	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		951.00000	948	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		834.00000	841	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,016.00000	1,013	27.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.35	Call		725.00000	733	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,258.00000	1,255	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		698.00000	705	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,330.00000	1,327	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		685.00000	692	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,367.00000	1,364	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		659.00000	666	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,441.00000	1,438	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		612.00000	619	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,594.00000	1,591	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		560.00000	566	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,792.00000	1,788	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		570.00000	576	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,752.00000	1,748	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		590.00000	597	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,672.00000	1,669	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		740.00000	747	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,222.00000	1,219	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		711.00000	719	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,294.00000	1,291	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		647.00000	654	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,479.00000	1,476	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		623.00000	630	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,556.00000	1,552	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		612.00000	619	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,594.00000	1,591	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,150.00000	1,160	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		532.00000	532	25.07	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		770.00000	777	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,152.00000	1,149	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		801.00000	808	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,083.00000	1,080	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		672.00000	679	28.96	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,404.00000	1,401	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		635.00000	642	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,517.00000	1,514	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		801.00000	808	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,083.00000	1,080	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		297.00000	300	34.50	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,479.00000	3,472	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		541.00000	546	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		1,873.00000	1,868	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		550.00000	556	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,832.00000	1,828	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		513.00000	518	30.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,995.00000	1,990	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		531.00000	537	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,913.00000	1,909	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		368.00000	372	33.09	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,850.00000	2,844	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		461.00000	467	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,244.00000	2,239	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		478.00000	483	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,160.00000	2,155	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		404.00000	408	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,586.00000	2,580	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		357.00000	360	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,939.00000	2,932	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		316.00000	319	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,298.00000	3,291	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		271.00000	274	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,653.00000	3,646	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		417.00000	422	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,500.00000	2,494	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		326.00000	329	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,208.00000	3,201	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		283.00000	286	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,566.00000	3,558	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		1,575.00000	1,583	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		257.00000	255	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,203.00000	1,213	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		485.00000	485	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		941.00000	949	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		823.00000	821	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		391.00000	396	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,674.00000	2,668	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		259.00000	261	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		3,741.00000	3,733	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		1,648.00000	1,656	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		230.00000	228	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		1,259.00000	1,268	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		441.00000	440	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		978.00000	987	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		760.00000	759	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		770.00000	777	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,152.00000	1,149	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		495.00000	500	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		2,077.00000	2,072	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		336.00000	340	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		3,118.00000	3,112	33.76	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	8.80	Call			1,376.00000	1,385	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			359.00000	357	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,060.00000	1,069	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			642.00000	641	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			431.00000	436	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,414.00000	2,408	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			225.00000	228	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,008.00000	4,000	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,316.00000	1,325	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			398.00000	397	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,018.00000	1,027	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			700.00000	699	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			346.00000	350	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,028.00000	3,022	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			283.00000	286	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,566.00000	3,558	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			215.00000	218	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,097.00000	4,090	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,439.00000	1,447	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			321.00000	319	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,104.00000	1,113	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			586.00000	585	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			446.00000	451	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,328.00000	2,323	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			306.00000	309	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,388.00000	3,381	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			236.00000	239	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,918.00000	3,911	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,504.00000	1,512	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			286.00000	284	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			379.00000	383	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,761.00000	2,755	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			316.00000	319	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,298.00000	3,291	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			247.00000	250	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,829.00000	3,822	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,407.00000	1,416	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			339.00000	338	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,081.00000	1,091	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			614.00000	613	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			851.00000	859	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			983.00000	981	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			439.00000	443	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,371.00000	2,365	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			362.00000	366	33.20	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	12.35	Put		2,894.00000	2,888	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		301.00000	304	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		3,433.00000	3,426	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		231.00000	233	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		3,963.00000	3,955	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,799.00000	1,808	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		181.00000	180	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,376.00000	1,385	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		359.00000	357	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		431.00000	436	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,414.00000	2,408	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		1,878.00000	1,887	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		160.00000	159	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		1,104.00000	1,113	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		586.00000	585	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,918.00000	1,927	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		150.00000	149	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,471.00000	1,479	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		303.00000	301	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		1,127.00000	1,136	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		559.00000	558	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		887.00000	894	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		919.00000	916	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		560.00000	566	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,792.00000	1,788	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		454.00000	459	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,286.00000	2,281	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		373.00000	377	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		2,806.00000	2,799	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		311.00000	314	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,343.00000	3,336	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		2,041.00000	2,050	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		123.00000	122	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,203.00000	1,213	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		485.00000	485	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		391.00000	396	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,674.00000	2,668	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		2,000.00000	2,009	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		132.00000	131	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		1,539.00000	1,547	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		271.00000	269	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		1,176.00000	1,186	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		509.00000	508	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		923.00000	930	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		855.00000	852	26.88	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	10.95	Call			580.00000	586	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,712.00000	1,708	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			469.00000	475	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,202.00000	2,197	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			385.00000	389	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,717.00000	2,711	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			265.00000	268	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,697.00000	3,690	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,211.00000	2,220	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			93.00000	92	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,722.00000	1,731	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			205.00000	203	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			513.00000	518	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,995.00000	1,990	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,254.00000	2,264	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			86.00000	86	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,761.00000	1,769	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			193.00000	191	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,346.00000	1,355	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			378.00000	377	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,038.00000	1,047	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			671.00000	669	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			522.00000	528	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,954.00000	1,950	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			424.00000	429	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,457.00000	2,451	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,298.00000	2,307	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			80.00000	79	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,959.00000	1,967	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			141.00000	139	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,150.00000	1,160	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			532.00000	532	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,685.00000	1,693	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			217.00000	215	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,287.00000	1,296	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			419.00000	418	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			998.00000	1,006	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			730.00000	728	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			785.00000	792	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,117.00000	1,114	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			503.00000	509	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,036.00000	2,031	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			411.00000	415	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,543.00000	2,537	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			341.00000	345	33.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.55	Put		3,073.00000	3,067	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		210.00000	213	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		4,142.00000	4,135	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,316.00000	1,325	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		398.00000	397	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		417.00000	422	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,500.00000	2,494	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		196.00000	198	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		4,278.00000	4,270	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		205.00000	208	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		4,188.00000	4,180	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,346.00000	1,355	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		378.00000	377	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		424.00000	429	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,457.00000	2,451	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		351.00000	355	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,984.00000	2,977	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		220.00000	223	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		4,052.00000	4,045	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		187.00000	189	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		4,369.00000	4,361	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		1,838.00000	1,847	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		171.00000	169	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		1,722.00000	1,731	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		205.00000	203	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,799.00000	1,808	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		181.00000	180	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,211.00000	2,220	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		93.00000	92	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,918.00000	1,927	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		150.00000	149	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		1,611.00000	1,619	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		243.00000	241	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		454.00000	459	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,286.00000	2,281	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		311.00000	314	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,343.00000	3,336	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		183.00000	185	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		4,415.00000	4,407	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		2,083.00000	2,092	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		115.00000	114	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		242.00000	244	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		3,874.00000	3,866	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		2,168.00000	2,177	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		100.00000	99	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.35	Call		253.00000	256	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		3,785.00000	3,778	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		2,476.00000	2,486	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		58.00000	58	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		2,613.00000	2,623	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		45.00000	45	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,471.00000	1,479	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		303.00000	301	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		672.00000	679	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,404.00000	1,401	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		331.00000	334	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,163.00000	3,156	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		290.00000	293	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		3,522.00000	3,515	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		0.00000	2,669	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	41	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		0.00000	1,512	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	284	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.94620	9.93110		27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,043.00000	1,061	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,062.00000	1,065	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,043.00000	1,061	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,062.00000	1,065	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		973.00000	991	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,192.00000	1,195	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		509.00000	522	32.11	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,878.00000	2,876	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,080.00000	1,099	27.05	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		999.00000	1,003	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		973.00000	991	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,192.00000	1,195	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		865.00000	882	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,434.00000	1,436	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		851.00000	868	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,470.00000	1,472	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		879.00000	897	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,398.00000	1,401	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		837.00000	854	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,506.00000	1,508	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		797.00000	814	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,616.00000	1,618	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		736.00000	753	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,805.00000	1,806	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		682.00000	698	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,001.00000	2,001	29.94	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 15/03/2010 Currency Future	11.20	Call		693.00000	708	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,961.00000	1,962	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		714.00000	730	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,883.00000	1,884	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		703.00000	719	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,922.00000	1,923	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		772.00000	789	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,691.00000	1,692	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		784.00000	801	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,653.00000	1,655	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		748.00000	764	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,767.00000	1,768	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		725.00000	741	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,844.00000	1,845	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		760.00000	776	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,729.00000	1,730	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		810.00000	827	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,579.00000	1,581	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		837.00000	854	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,506.00000	1,508	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		784.00000	801	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,653.00000	1,655	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		672.00000	687	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,041.00000	2,041	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		645.00000	660	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,154.00000	2,154	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		662.00000	677	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,081.00000	2,081	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		662.00000	677	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,081.00000	2,081	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		652.00000	667	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,121.00000	2,121	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		607.00000	621	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,326.00000	2,325	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		643.00000	658	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,162.00000	2,162	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		634.00000	648	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,202.00000	2,202	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		590.00000	604	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		2,409.00000	2,408	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		624.00000	639	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		2,243.00000	2,243	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		616.00000	630	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,284.00000	2,284	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		1,119.00000	1,138	26.85	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 15/03/2010 Currency Future	9.75	Put		938.00000	942	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,007.00000	1,025	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,126.00000	1,129	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		940.00000	958	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,259.00000	1,262	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		909.00000	927	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,328.00000	1,331	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		465.00000	477	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,084.00000	3,081	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		1,225.00000	1,245	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		793.00000	799	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		616.00000	630	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,284.00000	2,284	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		292.00000	302	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,061.00000	4,056	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		1,295.00000	1,315	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		713.00000	718	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		772.00000	789	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,691.00000	1,692	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		311.00000	321	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		3,930.00000	3,925	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		1,344.00000	1,363	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		662.00000	667	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		324.00000	334	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		3,843.00000	3,838	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		1,369.00000	1,388	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		638.00000	642	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		714.00000	730	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,883.00000	1,884	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		330.00000	341	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		3,799.00000	3,794	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		1,421.00000	1,440	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		589.00000	594	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		344.00000	355	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		3,713.00000	3,708	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		574.00000	588	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,493.00000	2,492	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		264.00000	273	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		4,283.00000	4,277	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		1,139.00000	1,159	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		908.00000	912	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		598.00000	613	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,367.00000	2,366	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		582.00000	596	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,451.00000	2,450	31.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.90	Call			269.00000	279	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			4,238.00000	4,232	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			574.00000	588	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,493.00000	2,492	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			558.00000	572	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,577.00000	2,576	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			544.00000	557	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,662.00000	2,661	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			243.00000	252	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,462.00000	4,455	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,100.00000	1,118	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			969.00000	972	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			672.00000	687	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,041.00000	2,041	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			582.00000	596	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,451.00000	2,450	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			566.00000	580	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,535.00000	2,534	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			259.00000	267	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,328.00000	4,321	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,180.00000	1,201	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			849.00000	855	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			281.00000	290	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,150.00000	4,144	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,271.00000	1,291	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			740.00000	745	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,319.00000	1,339	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			688.00000	693	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			317.00000	327	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,886.00000	3,881	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,588.00000	1,607	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			457.00000	460	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			358.00000	369	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,627.00000	3,623	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,502.00000	1,521	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			521.00000	525	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			823.00000	840	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,542.00000	1,544	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			725.00000	741	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,844.00000	1,845	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			703.00000	719	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,922.00000	1,923	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			337.00000	347	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,756.00000	3,751	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			760.00000	776	29.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,729.00000	1,730	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		652.00000	667	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,121.00000	2,121	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		305.00000	314	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		3,974.00000	3,968	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		1,559.00000	1,578	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		478.00000	481	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		851.00000	868	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,470.00000	1,472	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		823.00000	840	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,542.00000	1,544	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		351.00000	362	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		3,670.00000	3,665	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		1,474.00000	1,494	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		543.00000	547	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		298.00000	308	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,017.00000	4,012	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		1,618.00000	1,636	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		437.00000	440	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		366.00000	376	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		3,584.00000	3,580	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		1,710.00000	1,728	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		379.00000	382	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		925.00000	942	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,293.00000	1,296	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		894.00000	912	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,363.00000	1,365	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		388.00000	399	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		3,457.00000	3,453	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		1,742.00000	1,760	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		360.00000	363	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		909.00000	927	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,328.00000	1,331	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		396.00000	407	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		3,415.00000	3,411	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		1,807.00000	1,824	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		326.00000	328	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		412.00000	424	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,331.00000	3,328	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,774.00000	1,792	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		343.00000	345	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		956.00000	975	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,225.00000	1,228	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		925.00000	942	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,293.00000	1,296	27.97	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	12.90	Call			404.00000	416	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			3,373.00000	3,369	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			2,051.00000	2,068	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			220.00000	221	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			1,061.00000	1,080	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,030.00000	1,034	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			1,025.00000	1,043	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,094.00000	1,097	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			990.00000	1,008	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,159.00000	1,162	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			474.00000	486	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,043.00000	3,040	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			2,014.00000	2,031	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			233.00000	235	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			2,125.00000	2,142	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			194.00000	196	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,100.00000	1,118	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			969.00000	972	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			493.00000	506	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			2,962.00000	2,959	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			0.00000	2,180	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			0.00000	184	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			0.00000	1,179	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			0.00000	883	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			0.00000	1,025	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			0.00000	1,129	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			0.00000	516	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			0.00000	2,919	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			10.03000		10.01380		27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			1,192.00000	1,204	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,178.00000	1,174	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			0.00000	670	30.85	17,819,320,000.00	26,596	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			0.00000	2,790	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			0.00000	1,451	25.95	38,590,796,000.00	26,596	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			0.00000	821	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			0.00000	2,273	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			0.00000	243	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			0.00000	1,322	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			0.00000	992	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			0.00000	1,281	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			0.00000	1,051	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			0.00000	1,242	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			0.00000	1,112	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			0.00000	1,168	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			0.00000	1,238	27.20	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	10.20	Call			0.00000	1,133	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			0.00000	1,303	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			0.00000	1,100	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			0.00000	1,370	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			0.00000	632	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			0.00000	3,002	31.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.01500		14.04750		23.33	3,531,780.00	252	10,087.00
£ / R On 12/06/2009 Currency Future	14.05	Call			614.00000	594	23.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			617.00000	629	23.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			675.00000	654	22.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			528.00000	539	22.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			576.00000	557	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			678.00000	692	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			558.00000	539	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			710.00000	724	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			540.00000	522	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			742.00000	757	24.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			523.00000	506	24.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			775.00000	791	24.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			595.00000	575	23.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			647.00000	660	23.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			421.00000	407	25.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,023.00000	1,042	25.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			350.00000	335	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,203.00000	1,220	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			227.00000	215	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,579.00000	1,600	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			296.00000	282	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,348.00000	1,367	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			322.00000	307	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,275.00000	1,292	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			309.00000	294	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,311.00000	1,329	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			350.00000	335	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,203.00000	1,220	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			491.00000	475	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			843.00000	860	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			447.00000	433	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			950.00000	968	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			408.00000	395	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,061.00000	1,080	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			380.00000	364	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,133.00000	1,149	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			365.00000	349	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.85	Put			1,168.00000	1,184	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			336.00000	321	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,238.00000	1,256	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			421.00000	407	25.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,023.00000	1,042	25.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			396.00000	379	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,099.00000	1,114	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			434.00000	420	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			986.00000	1,005	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			434.00000	420	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			986.00000	1,005	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			461.00000	446	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			914.00000	931	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			506.00000	490	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			809.00000	825	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			476.00000	460	24.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			878.00000	895	24.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			237.00000	225	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,540.00000	1,560	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			283.00000	269	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,386.00000	1,404	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			237.00000	225	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,540.00000	1,560	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			309.00000	294	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,311.00000	1,329	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			217.00000	205	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,619.00000	1,640	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			259.00000	246	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,462.00000	1,481	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			576.00000	557	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			678.00000	692	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			365.00000	349	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,168.00000	1,184	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			271.00000	258	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,424.00000	1,443	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			198.00000	187	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,700.00000	1,722	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			142.00000	133	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,994.00000	2,018	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			111.00000	103	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,213.00000	2,238	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			149.00000	140	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,951.00000	1,975	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			180.00000	170	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,783.00000	1,805	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.70	Call			172.00000	162	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,824.00000	1,847	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			189.00000	178	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,741.00000	1,763	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			164.00000	154	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,866.00000	1,889	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			189.00000	178	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,741.00000	1,763	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			90.00000	84	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,393.00000	2,419	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			129.00000	121	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,081.00000	2,106	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			116.00000	109	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,169.00000	2,194	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			77.00000	72	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,530.00000	2,557	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			105.00000	98	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,258.00000	2,283	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			86.00000	80	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,438.00000	2,465	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			69.00000	64	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,622.00000	2,649	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			62.00000	58	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,715.00000	2,743	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			59.00000	55	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,762.00000	2,790	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			81.00000	76	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,484.00000	2,511	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			100.00000	93	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,303.00000	2,328	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			56.00000	52	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,808.00000	2,837	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			38.00000	35	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,140.00000	3,170	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			42.00000	39	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,045.00000	3,074	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			25.00000	23	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,478.00000	3,508	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			18.00000	16	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,770.00000	3,801	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			8.00000	7	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,361.00000	4,392	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			4.00000	3	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,956.00000	4,988	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			3.00000	3	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.15	Put			5,106.00000	5,138	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			5.00000	4	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,758.00000	4,789	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			9.00000	8	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,311.00000	4,343	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			10.00000	9	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,213.00000	4,244	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			5.00000	5	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,708.00000	4,740	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			34.00000	31	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,236.00000	3,266	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			95.00000	89	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,348.00000	2,374	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			156.00000	147	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,909.00000	1,932	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			296.00000	282	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,348.00000	1,367	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			248.00000	236	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,501.00000	1,521	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			227.00000	215	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,579.00000	1,600	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			207.00000	196	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,660.00000	1,681	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			380.00000	364	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,133.00000	1,149	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			248.00000	236	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,501.00000	1,521	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			283.00000	269	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,386.00000	1,404	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			198.00000	187	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,700.00000	1,722	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			156.00000	147	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,909.00000	1,932	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			142.00000	133	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,994.00000	2,018	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			180.00000	170	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,783.00000	1,805	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			105.00000	98	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,258.00000	2,283	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			142.00000	133	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,994.00000	2,018	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			116.00000	109	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,169.00000	2,194	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			135.00000	127	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,038.00000	2,062	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.05	Call			122.00000	115	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,125.00000	2,150	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			86.00000	80	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,438.00000	2,465	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			129.00000	121	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,081.00000	2,106	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			95.00000	89	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,348.00000	2,374	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			69.00000	64	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,622.00000	2,649	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			56.00000	52	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,808.00000	2,837	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			62.00000	58	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,715.00000	2,743	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			50.00000	46	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,903.00000	2,931	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			45.00000	41	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,997.00000	3,026	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			50.00000	46	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,903.00000	2,931	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			40.00000	37	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,093.00000	3,122	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			73.00000	68	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,576.00000	2,603	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			66.00000	61	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,668.00000	2,696	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			53.00000	49	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,855.00000	2,884	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			47.00000	44	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,950.00000	2,979	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			111.00000	103	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,213.00000	2,238	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			90.00000	84	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,393.00000	2,419	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			53.00000	49	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,855.00000	2,884	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			30.00000	27	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,333.00000	3,362	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			27.00000	24	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,429.00000	3,459	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			24.00000	22	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,526.00000	3,557	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			21.00000	19	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,624.00000	3,654	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			8.00000	7	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.45	Put		4,410.00000	4,442	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call		7.00000	6	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put		4,509.00000	4,541	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		6.00000	5	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		4,609.00000	4,640	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		5.00000	4	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		4,807.00000	4,839	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call		4.00000	4	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put		4,907.00000	4,939	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		4.00000	3	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,006.00000	5,038	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call		17.00000	15	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put		3,819.00000	3,850	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		15.00000	13	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		3,917.00000	3,948	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call		13.00000	12	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put		4,016.00000	4,047	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		12.00000	10	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,114.00000	4,145	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		15.00000	13	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		3,917.00000	3,948	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		12.00000	10	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,114.00000	4,145	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		8.00000	7	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		4,410.00000	4,442	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		6.00000	5	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		4,609.00000	4,640	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call		7.00000	7	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put		4,460.00000	4,492	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call		7.00000	6	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put		4,559.00000	4,591	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call		6.00000	5	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put		4,658.00000	4,690	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		4.00000	4	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		4,857.00000	4,889	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call		3.00000	3	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put		5,056.00000	5,088	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call		3.00000	3	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put		5,155.00000	5,188	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		5.00000	4	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		4,807.00000	4,839	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		4.00000	3	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,006.00000	5,038	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		3.00000	2	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		5,205.00000	5,237	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.35	Call			2.00000	2	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,305.00000	5,337	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			2.00000	2	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,405.00000	5,437	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			2.00000	2	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,504.00000	5,537	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			4.00000	4	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,857.00000	4,889	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			3.00000	2	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,255.00000	5,287	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			2.00000	2	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,355.00000	5,387	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			28.00000	26	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,381.00000	3,411	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			22.00000	20	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,575.00000	3,605	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			20.00000	18	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,672.00000	3,703	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			16.00000	14	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,868.00000	3,899	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			14.00000	12	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,966.00000	3,997	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			12.00000	11	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,065.00000	4,096	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			11.00000	10	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,163.00000	4,195	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			40.00000	37	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,093.00000	3,122	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			36.00000	33	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,188.00000	3,218	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			32.00000	29	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,284.00000	3,314	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			28.00000	26	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,381.00000	3,411	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			16.00000	14	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,868.00000	3,899	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			66.00000	61	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,668.00000	2,696	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			38.00000	35	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,140.00000	3,170	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			42.00000	39	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,045.00000	3,074	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			30.00000	27	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,333.00000	3,362	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			24.00000	22	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.55	Put		3,526.00000	3,557	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		81.00000	76	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,484.00000	2,511	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		149.00000	140	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,951.00000	1,975	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		447.00000	433	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		950.00000	968	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		654.00000	634	23.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		556.00000	569	23.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		745.00000	721	22.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		447.00000	456	22.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		697.00000	676	22.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		500.00000	511	22.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		614.00000	594	23.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		617.00000	629	23.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		770.00000	745	22.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		422.00000	430	22.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		721.00000	698	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		473.00000	483	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		634.00000	614	23.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		586.00000	599	23.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		675.00000	654	22.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		528.00000	539	22.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		491.00000	475	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		843.00000	860	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call		887.00000	857	22.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put		340.00000	342	22.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		826.00000	796	22.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		378.00000	381	22.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		721.00000	698	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		473.00000	483	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		0.00000	770	22.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		0.00000	405	22.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		0.00000	676	22.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		0.00000	511	22.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		0.00000	490	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		0.00000	825	24.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.22200	14.24710		24.01	0.00	0	3,456.00
£ / R On 14/09/2009 Currency Future	14.25	Call		954.00000	928	24.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		957.00000	956	24.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		1,012.00000	987	23.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		865.00000	865	23.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		916.00000	891	24.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,019.00000	1,019	24.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		880.00000	856	24.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.45	Put			1,083.00000	1,084	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			862.00000	839	24.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,115.00000	1,117	24.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			935.00000	909	24.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			987.00000	987	24.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			752.00000	731	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,355.00000	1,359	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			672.00000	648	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,525.00000	1,526	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			519.00000	497	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,871.00000	1,875	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			591.00000	568	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,694.00000	1,696	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			622.00000	599	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,625.00000	1,627	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			655.00000	631	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,558.00000	1,559	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			752.00000	731	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,355.00000	1,359	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			829.00000	806	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,182.00000	1,184	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			782.00000	760	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,285.00000	1,288	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			672.00000	648	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,525.00000	1,526	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			706.00000	682	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,459.00000	1,460	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			738.00000	717	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,391.00000	1,395	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			689.00000	665	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,492.00000	1,493	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			724.00000	699	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,427.00000	1,427	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			767.00000	746	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,320.00000	1,324	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			738.00000	717	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,391.00000	1,395	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			607.00000	584	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,659.00000	1,662	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			638.00000	615	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,591.00000	1,593	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			797.00000	775	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,250.00000	1,253	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			591.00000	568	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,694.00000	1,696	25.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.60	Call			519.00000	497	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,871.00000	1,875	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			561.00000	539	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,764.00000	1,767	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			505.00000	484	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,908.00000	1,912	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			492.00000	471	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,944.00000	1,949	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			547.00000	525	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,800.00000	1,803	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			898.00000	873	24.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,051.00000	1,051	24.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			466.00000	445	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,019.00000	2,023	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			813.00000	790	25.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,216.00000	1,218	25.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			767.00000	746	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,320.00000	1,324	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			576.00000	553	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,729.00000	1,731	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			973.00000	947	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			926.00000	925	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			935.00000	909	24.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			987.00000	987	24.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,051.00000	1,027	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			804.00000	805	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,012.00000	987	23.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			865.00000	865	23.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,072.00000	1,047	23.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			775.00000	775	23.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,031.00000	1,007	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			834.00000	835	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			993.00000	967	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			896.00000	895	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			845.00000	822	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,148.00000	1,150	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			607.00000	584	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,659.00000	1,662	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			441.00000	421	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,094.00000	2,099	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			576.00000	553	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,729.00000	1,731	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			466.00000	445	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,019.00000	2,023	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			441.00000	421	25.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.90	Put		2,094.00000	2,099	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		418.00000	398	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,171.00000	2,176	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		395.00000	377	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,248.00000	2,255	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		689.00000	665	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,492.00000	1,493	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		532.00000	511	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,835.00000	1,839	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		479.00000	458	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,981.00000	1,986	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		532.00000	511	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,835.00000	1,839	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		453.00000	433	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,056.00000	2,061	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		429.00000	410	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,132.00000	2,138	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		406.00000	387	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,209.00000	2,215	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		898.00000	873	24.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,051.00000	1,051	24.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		353.00000	336	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,406.00000	2,414	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		993.00000	967	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		896.00000	895	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		813.00000	790	25.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,216.00000	1,218	25.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		655.00000	631	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,558.00000	1,559	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		1,093.00000	1,067	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		746.00000	745	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		829.00000	806	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,182.00000	1,184	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		1,169.00000	1,138	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		672.00000	666	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		1,115.00000	1,089	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		718.00000	717	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		1,031.00000	1,007	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		834.00000	835	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		0.00000	822	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		0.00000	1,150	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.40710	14.42510		25.52	0.00	0	5.00
£ / R On 14/12/2009 Currency Future	14.45	Call		1,234.00000	1,229	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,259.00000	1,272	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,293.00000	1,287	25.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.30	Put		1,168.00000	1,180	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		1,273.00000	1,267	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,198.00000	1,210	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,216.00000	1,211	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,291.00000	1,304	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		1,078.00000	1,074	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,553.00000	1,567	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		1,094.00000	1,090	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,519.00000	1,533	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,179.00000	1,175	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,354.00000	1,367	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		1,144.00000	1,140	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,419.00000	1,433	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		1,110.00000	1,107	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,485.00000	1,500	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		1,046.00000	1,043	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,621.00000	1,636	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		1,016.00000	1,014	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,691.00000	1,706	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		983.00000	977	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,758.00000	1,770	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		846.00000	840	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,020.00000	2,033	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,370.00000	1,369	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,045.00000	1,062	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		1,332.00000	1,328	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,107.00000	1,120	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		1,254.00000	1,248	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,228.00000	1,241	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,467.00000	1,459	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		942.00000	952	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,415.00000	1,407	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		990.00000	1,000	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,370.00000	1,369	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,045.00000	1,062	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,179.00000	1,175	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,354.00000	1,367	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,389.00000	1,388	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,014.00000	1,031	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,351.00000	1,348	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,076.00000	1,091	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		1,313.00000	1,307	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,138.00000	1,150	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		1,197.00000	1,192	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,322.00000	1,335	25.76	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	14.65	Call			1,161.00000	1,157	25.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,386.00000	1,400	25.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			1,127.00000	1,123	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,452.00000	1,466	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			1,002.00000	995	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,726.00000	1,738	26.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.97960		12.96440		22.99	0.00	0	15,985.00
€ / R On 12/06/2009 Currency Future	12.95	Call			566.00000	568	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			551.00000	538	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			547.00000	548	23.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			582.00000	569	23.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			445.00000	446	24.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			781.00000	766	24.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			431.00000	431	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			816.00000	802	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			460.00000	461	24.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			746.00000	732	24.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			476.00000	477	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			712.00000	698	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			493.00000	494	23.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			678.00000	664	23.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			493.00000	494	23.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			678.00000	664	23.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			528.00000	529	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			614.00000	600	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			377.00000	377	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			912.00000	898	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			328.00000	328	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,014.00000	999	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			313.00000	313	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,049.00000	1,033	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			412.00000	413	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			848.00000	833	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			431.00000	431	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			816.00000	802	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			528.00000	529	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			614.00000	600	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			605.00000	608	22.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			491.00000	478	22.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			510.00000	511	23.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			646.00000	632	23.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			585.00000	587	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			521.00000	508	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			627.00000	629	22.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.80	Put			462.00000	449	22.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			394.00000	395	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			880.00000	865	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			328.00000	328	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,014.00000	999	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			313.00000	313	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,049.00000	1,033	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			285.00000	284	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,120.00000	1,105	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			258.00000	258	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,194.00000	1,178	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			344.00000	344	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			979.00000	964	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			445.00000	446	24.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			781.00000	766	24.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			360.00000	360	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			946.00000	931	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			246.00000	245	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,231.00000	1,216	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			234.00000	233	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,269.00000	1,254	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			211.00000	211	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,347.00000	1,331	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			117.00000	116	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,803.00000	1,787	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			111.00000	110	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,846.00000	1,830	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			163.00000	162	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,548.00000	1,532	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			201.00000	200	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,386.00000	1,370	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			271.00000	271	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,157.00000	1,141	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			344.00000	344	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			979.00000	964	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			360.00000	360	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			946.00000	931	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			285.00000	284	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,120.00000	1,105	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			412.00000	413	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			848.00000	833	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			211.00000	211	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,347.00000	1,331	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			138.00000	137	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,674.00000	1,658	24.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.90	Call			88.00000	87	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,024.00000	2,007	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			62.00000	61	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,297.00000	2,281	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			172.00000	171	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,507.00000	1,491	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			191.00000	190	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,426.00000	1,410	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			585.00000	587	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			521.00000	508	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			649.00000	651	22.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			435.00000	422	22.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			911.00000	915	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			247.00000	236	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			877.00000	881	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			263.00000	252	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			945.00000	950	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			231.00000	220	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			877.00000	881	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			263.00000	252	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			750.00000	753	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			336.00000	323	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			781.00000	784	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			316.00000	304	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			697.00000	700	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			383.00000	370	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,090.00000	1,096	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			175.00000	166	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			812.00000	816	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			298.00000	286	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			980.00000	985	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			216.00000	206	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,052.00000	1,058	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			188.00000	179	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,016.00000	1,022	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			202.00000	192	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,367.00000	1,375	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			102.00000	96	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,284.00000	1,292	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			120.00000	113	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,205.00000	1,212	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			140.00000	132	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,127.00000	1,134	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			163.00000	154	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			844.00000	848	21.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.40	Put		280.00000	268	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		1,325.00000	1,334	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		111.00000	104	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,244.00000	1,252	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		130.00000	122	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,166.00000	1,173	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		151.00000	143	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		750.00000	753	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		336.00000	323	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,052.00000	1,058	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		188.00000	179	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		723.00000	726	21.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		359.00000	346	21.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		673.00000	675	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		408.00000	396	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,090.00000	1,096	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		175.00000	166	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,016.00000	1,022	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		202.00000	192	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		1,408.00000	1,417	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		94.00000	88	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,244.00000	1,252	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		130.00000	122	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		697.00000	700	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		383.00000	370	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		605.00000	608	22.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		491.00000	478	22.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		723.00000	726	21.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		359.00000	346	21.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		911.00000	915	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		247.00000	236	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		844.00000	848	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		280.00000	268	21.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		627.00000	629	22.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		462.00000	449	22.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call		299.00000	298	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put		1,084.00000	1,069	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		258.00000	258	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		1,194.00000	1,178	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call		181.00000	180	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put		1,467.00000	1,451	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call		146.00000	145	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put		1,632.00000	1,616	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call		131.00000	130	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put		1,717.00000	1,700	24.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.75	Call			105.00000	104	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,890.00000	1,874	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			93.00000	92	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,979.00000	1,963	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			83.00000	82	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,069.00000	2,052	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			74.00000	73	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,159.00000	2,143	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			154.00000	153	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,590.00000	1,574	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			124.00000	123	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,760.00000	1,743	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			172.00000	171	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,507.00000	1,491	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			154.00000	153	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,590.00000	1,574	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			124.00000	123	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,760.00000	1,743	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			99.00000	98	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,934.00000	1,918	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			78.00000	77	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,114.00000	2,098	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			70.00000	69	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,205.00000	2,189	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			54.00000	54	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,390.00000	2,374	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			48.00000	47	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,484.00000	2,468	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			42.00000	42	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,578.00000	2,562	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			37.00000	37	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,673.00000	2,657	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			99.00000	98	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,934.00000	1,918	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			88.00000	87	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,024.00000	2,007	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			54.00000	54	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,390.00000	2,374	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			222.00000	222	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,308.00000	1,292	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			510.00000	511	23.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			646.00000	632	23.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			222.00000	222	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,308.00000	1,292	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			201.00000	200	24.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.15	Put		1,386.00000	1,370	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		191.00000	190	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,426.00000	1,410	24.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.16870	13.14740		23.81	0.00	0	217.00
€ / R On 14/09/2009 Currency Future	13.15	Call		869.00000	869	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		872.00000	850	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		850.00000	850	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		903.00000	881	23.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		748.00000	747	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,101.00000	1,078	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		732.00000	732	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,135.00000	1,113	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		764.00000	763	24.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,066.00000	1,044	24.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		780.00000	780	24.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,033.00000	1,011	24.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		797.00000	796	24.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,000.00000	978	24.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		797.00000	796	24.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,000.00000	978	24.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		832.00000	832	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		935.00000	913	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		675.00000	673	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,227.00000	1,205	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		621.00000	619	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,323.00000	1,300	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		603.00000	601	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,356.00000	1,333	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		713.00000	712	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,165.00000	1,143	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		926.00000	927	23.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		779.00000	758	23.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		869.00000	869	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		872.00000	850	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		814.00000	814	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		967.00000	945	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		814.00000	814	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		967.00000	945	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		780.00000	780	24.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,033.00000	1,011	24.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		908.00000	908	23.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		811.00000	790	23.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		656.00000	655	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,259.00000	1,236	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		694.00000	692	24.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.65	Put		1,196.00000	1,174	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		603.00000	601	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,356.00000	1,333	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		586.00000	584	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		1,389.00000	1,366	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		570.00000	568	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,423.00000	1,399	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		538.00000	536	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,491.00000	1,467	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		638.00000	637	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,291.00000	1,268	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		888.00000	888	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		841.00000	820	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		508.00000	505	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,560.00000	1,536	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		342.00000	339	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		2,045.00000	2,020	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		638.00000	637	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,291.00000	1,268	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		538.00000	536	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,491.00000	1,467	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		479.00000	476	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,631.00000	1,607	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		451.00000	448	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,703.00000	1,679	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		424.00000	422	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,777.00000	1,753	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		399.00000	396	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,852.00000	1,828	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		713.00000	712	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,165.00000	1,143	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		479.00000	476	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,631.00000	1,607	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		451.00000	448	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,703.00000	1,679	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,056.00000	1,058	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		608.00000	589	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		1,006.00000	1,008	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		659.00000	639	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		965.00000	966	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		717.00000	698	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		732.00000	732	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,135.00000	1,113	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		554.00000	552	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,456.00000	1,433	24.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.15	Call		523.00000	520	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,525.00000	1,502	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		493.00000	490	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,595.00000	1,572	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		888.00000	888	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		841.00000	820	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		965.00000	966	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		717.00000	698	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		985.00000	987	22.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		688.00000	668	22.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		945.00000	946	23.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		748.00000	728	23.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		621.00000	619	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,323.00000	1,300	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		908.00000	908	23.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		811.00000	790	23.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		694.00000	692	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,196.00000	1,174	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	1,030	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		0.00000	611	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.33660	13.30720		24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,102.00000	1,109	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,094.00000	1,072	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,083.00000	1,090	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,126.00000	1,104	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		980.00000	986	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,323.00000	1,300	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		964.00000	971	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,357.00000	1,334	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		996.00000	1,003	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,289.00000	1,266	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,013.00000	1,020	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,256.00000	1,233	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		1,030.00000	1,037	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,223.00000	1,200	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,013.00000	1,020	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,256.00000	1,233	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		1,047.00000	1,054	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,190.00000	1,167	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		905.00000	915	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,448.00000	1,429	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		1,121.00000	1,128	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,063.00000	1,041	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		581.00000	588	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,124.00000	2,101	25.07	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			944.00000	955	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			1,387.00000	1,368	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			867.00000	877	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			1,510.00000	1,491	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			831.00000	840	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			1,574.00000	1,554	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			796.00000	805	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			1,638.00000	1,618	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			762.00000	770	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			1,704.00000	1,684	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			1,140.00000	1,148	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,033.00000	1,011	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			1,102.00000	1,109	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,094.00000	1,072	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			1,065.00000	1,072	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,158.00000	1,135	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			925.00000	935	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,417.00000	1,398	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			886.00000	896	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,479.00000	1,460	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			849.00000	859	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			1,542.00000	1,522	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			1,196.00000	1,205	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			938.00000	919	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,159.00000	1,167	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,001.00000	981	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			1,083.00000	1,090	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,126.00000	1,104	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			980.00000	986	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,323.00000	1,300	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			1,159.00000	1,167	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,001.00000	981	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			905.00000	915	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			1,448.00000	1,429	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			1,178.00000	1,186	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			971.00000	950	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			925.00000	935	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			1,417.00000	1,398	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			1,065.00000	1,072	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,158.00000	1,135	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			886.00000	896	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,479.00000	1,460	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			813.00000	822	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			1,606.00000	1,586	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			831.00000	840	25.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.05	Put			1,574.00000	1,554	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			1,233.00000	1,243	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			876.00000	856	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	1,269	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			0.00000	832	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	1,224	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			0.00000	887	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	1,186	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			0.00000	950	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	1,003	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			0.00000	1,266	24.77	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.66300		243.08300		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			291.74100		294.45400		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			297.60000		300.35100		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			288.71500		291.16800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			124.54300		125.19400		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			127.04500		127.70100		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			129.28400		129.94600		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			293.72000		296.33400		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			299.61900		302.26750		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			304.90000		307.58100		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			342.30400		342.30400		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			350.98400		350.98400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			341.22000		340.74300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.63100		7.49500		35.44	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.44400		8.36100		35.44	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.11800		8.02900		35.44	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.50300		8.42100		35.44	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.54000		8.46100		35.44	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.62600		8.56100		35.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J207 On 15/01/2020 jSwap			8.56100		8.50200		35.44	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			7.99700		7.86000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.85100		6.67000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.78900		6.60800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.39700		7.23700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.42100		7.26200		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.13800		8.03600		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.18500		8.08900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.40400		8.33500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.41400		8.34600		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.57400		10.63400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.84800		10.05300		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.31900		9.48400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.65800		9.69200		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			281.21100		284.30400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			286.85900		289.99700		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			291.91400		295.09400		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.41200		6.29800		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,761.00000	3,612	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.82500		5.68400		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,203.00000	4,054	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			5.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,451.00000	4,302	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			3.00000	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			1,286.00000	1,285	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			65.00000	64	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.94300		7.79800		12.50	0.00	0	10,191.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,008.00000	764	12.40	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,232.00000	4,825	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			223.00000	151	12.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 07/05/2009 Bond Future	6.50	Put			8,033.00000	8,797	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,059.00000	6,317	13.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			338.00000	432	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.92400		7.77200		12.50	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,199.00000	8,526	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,272.00000	1,445	13.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.01000		7.85000		12.45	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,132.00000	3,741	12.40	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,027.00000	6,490	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.10400		7.93500		12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			5,557.00000	5,128	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,510.00000	6,944	12.40	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.52100		8.35800		25.59	0.00	0	12,905.00
R186 On 07/05/2009 Bond Future	8.00	Call			2,768.00000	2,130	25.44	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,600.00000	7,648	25.44	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			769.00000	531	25.08	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			13,241.00000	14,689	25.08	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			8,322.00000	7,077	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,883.00000	2,324	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			126.00000	76	24.78	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			22,151.00000	23,786	24.78	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.52100		8.35400		27.61	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			11,684.00000	10,555	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,250.00000	5,836	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			4,413.00000	3,803	27.17	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,789.00000	14,894	27.17	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.57100		8.40000		26.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			13,599.00000	12,505	27.61	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,685.00000	8,322	27.61	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			6,445.00000	5,759	26.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,216.00000	17,262	26.54	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.62200		8.44600		28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			11,976.00000	11,045	28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,980.00000	14,806	28.95	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			963.00000	955	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			497.00000	489	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.96700		7.83100		11.94	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,422.00000	5,846	12.28	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			160.00000	206	12.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.93600		7.79300		12.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/08/2009 Bond Future	9.25	Call			7,191.00000	6,688	12.77	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			985.00000	1,113	12.77	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.00500		7.85600		11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,255.00000	2,966	11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,778.00000	5,119	11.73	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.08000		7.92200		12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,938.00000	3,641	12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,666.00000	6,007	12.14	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.43300		8.27900		17.41	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,078.00000	4,384	17.90	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			914.00000	1,129	17.90	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.42700		8.26700		17.74	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,731.00000	7,074	18.23	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,219.00000	2,486	18.23	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.49900		8.33400		17.78	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			3,601.00000	3,236	17.63	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,467.00000	9,030	17.63	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.57800		8.40500		18.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,368.00000	5,887	18.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,504.00000	7,969	18.09	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.44600		8.30300		18.98	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,322.00000	3,697	19.36	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,494.00000	1,784	19.36	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,253.00000	970	18.90	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			4,906.00000	5,539	18.90	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			5,403.00000	4,706	19.51	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,039.00000	1,258	19.51	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.44400		8.29600		20.20	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,302.00000	7,639	20.77	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,485.00000	2,755	20.77	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.50800		8.35500		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,926.00000	3,554	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,420.00000	9,990	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.57600		8.41700		20.71	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			7,006.00000	6,514	20.78	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,332.00000	8,798	20.78	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.90300		7.76600		10.47	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,791.00000	4,319	10.77	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			191.00000	243	10.77	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.86400		7.72000		10.73	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,485.00000	1,299	10.65	0.00	0	300.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 06/08/2009 Bond Future	7.00	Put			4,172.00000	4,512	10.65	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,166.00000	5,739	11.04	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			738.00000	838	11.04	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.93600		7.78300		10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,735.00000	2,487	10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,729.00000	4,013	10.03	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.01600		7.85300		10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,237.00000	2,985	10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,411.00000	4,696	10.22	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.47900		8.32500		20.94	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,449.00000	4,687	21.44	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,107.00000	1,360	21.44	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.47900		8.32100		22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,482.00000	7,757	23.04	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,652.00000	2,955	23.04	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.53700		8.37400		21.67	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,041.00000	3,632	21.41	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,884.00000	10,514	21.41	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.59800		8.43000		23.04	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,371.00000	6,824	22.92	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,514.00000	9,017	22.92	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.53100		8.36700		23.01	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			4,308.00000	3,580	23.47	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,741.00000	2,124	23.47	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.54400		8.38300		23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,454.00000	7,704	24.37	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,851.00000	3,179	24.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.60200		8.44500		23.93	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			4,667.00000	4,225	23.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,439.00000	10,030	23.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.69300		8.53300		24.54	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			8,176.00000	7,614	24.84	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,390.00000	8,860	24.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.31000		8.14800		33.34	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,257.00000	7,104	34.40	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,139.00000	1,426	34.40	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.30500		8.14000		32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			5,923.00000	5,180	32.75	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put			7,201.00000	7,924	32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,374.00000	8,401	33.57	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,167.00000	4,660	33.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future			8.33900	8.17000		35.44	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		5,417.00000	4,820	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		14,391.00000	15,284	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		16,155.00000	15,017	37.42	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		3,827.00000	4,179	37.42	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		4,620.00000	4,087	34.74	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		16,311.00000	17,268	34.74	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.37300	8.20100		36.71	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		8,346.00000	7,631	36.27	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		14,992.00000	15,782	36.27	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		18,943.00000	17,805	39.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		5,246.00000	5,613	39.06	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			289.96100	292.55000		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			295.78500	298.40800		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			300.99800	303.65300		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.68000	6.66240		23.42	0.00	0	8,904.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		292.00000	300	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		280.00000	270	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		273.00000	281	23.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		310.00000	301	23.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		255.00000	262	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		343.00000	332	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		292.00000	300	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		280.00000	270	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		334.00000	344	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		222.00000	214	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		238.00000	245	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		376.00000	365	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		238.00000	245	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		376.00000	365	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		209.00000	215	24.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		447.00000	435	24.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		223.00000	230	24.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		411.00000	400	24.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		359.00000	369	22.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		197.00000	189	22.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		312.00000	321	22.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		250.00000	241	22.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		273.00000	281	23.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		310.00000	301	23.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		196.00000	202	25.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		484.00000	472	25.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.95	Call		196.00000	202	25.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		484.00000	472	25.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		209.00000	215	24.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		447.00000	435	24.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		223.00000	230	24.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		411.00000	400	24.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		173.00000	178	25.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		561.00000	548	25.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		184.00000	190	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		522.00000	510	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		159.00000	168	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		596.00000	588	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		145.00000	154	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		633.00000	624	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		173.00000	178	25.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		561.00000	548	25.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		145.00000	154	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		633.00000	624	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		40.00000	43	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,177.00000	1,163	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		32.00000	35	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,270.00000	1,255	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		61.00000	66	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		998.00000	986	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		91.00000	97	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		829.00000	817	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		121.00000	129	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		709.00000	699	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		133.00000	141	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		670.00000	661	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		334.00000	344	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		222.00000	214	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		385.00000	396	21.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		173.00000	166	21.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		414.00000	425	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		152.00000	145	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		414.00000	425	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		152.00000	145	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		478.00000	490	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		116.00000	110	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		133.00000	141	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		670.00000	661	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		110.00000	117	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		748.00000	737	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		91.00000	97	26.37	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	7.40	Put		829.00000	817	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		75.00000	80	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		912.00000	900	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		100.00000	107	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		788.00000	777	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		82.00000	89	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		870.00000	859	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		550.00000	563	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		87.00000	83	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		709.00000	725	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		47.00000	45	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		627.00000	642	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		65.00000	62	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		550.00000	563	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		87.00000	83	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		478.00000	490	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		116.00000	110	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		668.00000	683	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		55.00000	53	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		588.00000	602	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		76.00000	72	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		513.00000	526	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		101.00000	96	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		445.00000	457	21.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		133.00000	127	21.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		588.00000	602	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		76.00000	72	21.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		67.00000	73	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		955.00000	943	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		55.00000	59	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,042.00000	1,029	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		110.00000	117	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		748.00000	737	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		49.00000	54	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,087.00000	1,074	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		49.00000	54	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,087.00000	1,074	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		40.00000	43	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,177.00000	1,163	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		32.00000	35	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,270.00000	1,255	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		25.00000	28	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,363.00000	1,348	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		20.00000	22	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,458.00000	1,442	26.37	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	8.20	Call		16.00000	18	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,554.00000	1,538	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		12.00000	14	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,650.00000	1,634	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		16.00000	18	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,554.00000	1,538	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		67.00000	73	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		955.00000	943	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		385.00000	396	21.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		173.00000	166	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.74330	6.72290		23.84	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		447.00000	457	23.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		424.00000	414	23.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		428.00000	438	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		455.00000	445	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		410.00000	419	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		487.00000	476	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		410.00000	419	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		487.00000	476	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		447.00000	457	23.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		424.00000	414	23.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		466.00000	477	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		393.00000	384	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		377.00000	385	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		554.00000	542	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		347.00000	355	25.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		624.00000	612	25.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		377.00000	385	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		554.00000	542	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		393.00000	402	24.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		520.00000	509	24.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		486.00000	497	23.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		363.00000	353	23.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		466.00000	477	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		393.00000	384	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		361.00000	370	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		588.00000	576	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		333.00000	341	25.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		660.00000	648	25.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		361.00000	370	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		588.00000	576	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		333.00000	341	25.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		660.00000	648	25.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		307.00000	315	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		735.00000	721	25.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.10	Call			320.00000	327	25.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			697.00000	684	25.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			320.00000	327	25.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			697.00000	684	25.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			529.00000	541	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			306.00000	297	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			291.00000	298	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			768.00000	755	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			261.00000	267	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			838.00000	824	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			553.00000	565	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			280.00000	272	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			506.00000	518	22.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			333.00000	324	22.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			307.00000	315	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			735.00000	721	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			276.00000	282	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			803.00000	789	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			606.00000	619	21.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			233.00000	225	21.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			553.00000	565	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			280.00000	272	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			261.00000	267	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			838.00000	824	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			233.00000	239	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			910.00000	896	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			291.00000	298	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			768.00000	755	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			233.00000	239	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			910.00000	896	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			208.00000	213	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			985.00000	970	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			247.00000	253	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			874.00000	860	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			220.00000	226	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			947.00000	932	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			196.00000	201	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,023.00000	1,008	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			637.00000	650	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			214.00000	207	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			579.00000	591	21.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			256.00000	248	21.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			670.00000	683	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			197.00000	190	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			506.00000	518	22.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.55	Put		333.00000	324	22.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		579.00000	591	21.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		256.00000	248	21.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.79320	6.77230		24.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		560.00000	570	23.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		537.00000	527	23.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		541.00000	551	24.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		568.00000	558	24.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		523.00000	533	24.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		601.00000	590	24.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		541.00000	551	24.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		568.00000	558	24.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		579.00000	590	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		507.00000	497	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		506.00000	516	24.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		633.00000	622	24.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		597.00000	609	23.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		475.00000	465	23.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		658.00000	670	22.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		385.00000	377	22.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		616.00000	628	23.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		444.00000	435	23.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		473.00000	483	24.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		701.00000	690	24.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		444.00000	453	25.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		772.00000	760	25.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		417.00000	425	25.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		845.00000	832	25.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		383.00000	391	25.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		911.00000	898	25.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		704.00000	717	22.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		332.00000	324	22.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		506.00000	516	24.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		633.00000	622	24.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		764.00000	778	22.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		292.00000	284	22.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		704.00000	717	22.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		332.00000	324	22.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		734.00000	747	22.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		311.00000	304	22.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		680.00000	693	22.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		358.00000	350	22.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		636.00000	649	22.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		414.00000	405	22.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		489.00000	499	24.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.95	Put		667.00000	656	24.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		458.00000	468	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		736.00000	724	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		430.00000	439	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		808.00000	796	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		680.00000	693	22.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		358.00000	350	22.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		597.00000	609	23.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		475.00000	465	23.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		489.00000	499	24.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		667.00000	656	24.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		430.00000	439	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		808.00000	796	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		400.00000	408	25.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		877.00000	865	25.63	0.00	0	0.00

Total for Derivatives:							56,430,670,855.40	55,138	423,844.00
-------------------------------	--	--	--	--	--	--	--------------------------	---------------	-------------------

Grand Total:							56,430,670,855.40	55,138	423,844.00
---------------------	--	--	--	--	--	--	--------------------------	---------------	-------------------