



Daily MTM Report

Daily summary for 10/03/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR3 On 23/04/2009 Bond			16.72500	16.72100			0.00	0	0.00
R153 On 31/08/2010 Bond			6.80500	6.84000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.88000	7.94000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.27000	8.32500			0.00	0	0.00
R201 On 21/12/2014 Bond			7.86500	7.91500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.31000	8.38000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.31000	8.39000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.78500	7.83500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.32000	8.40000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.34400	8.41800			0.00	0	0.00
R209 On 31/03/2036 Bond			8.02000	8.08500			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 16/03/2009 Currency Future			10.35050	10.59130		30.84	363,012,736.00	35,072	232,519.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		185.00000	85	34.26	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		193.00000	335	34.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		257.00000	126	32.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		116.00000	226	32.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		231.00000	111	32.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		139.00000	260	32.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		286.00000	144	31.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		95.00000	193	31.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		480.00000	268	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		38.00000	67	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call		710.00000	482	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put		18.00000	31	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call		616.00000	391	30.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put		25.00000	40	30.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		570.00000	347	28.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		29.00000	46	28.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		436.00000	237	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		44.00000	87	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		351.00000	185	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		60.00000	135	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		317.00000	164	30.84	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		76.00000	163	30.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		524.00000	306	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		33.00000	56	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		480.00000	268	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		38.00000	67	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		663.00000	436	31.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		21.00000	36	31.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		853.00000	623	36.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		12.00000	22	36.40	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		950.00000	719	38.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		8.00000	18	38.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		805.00000	575	35.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		14.00000	25	35.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		524.00000	306	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		33.00000	56	28.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	10.25	Call			393.00000	210	29.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			52.00000	110	29.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			286.00000	144	31.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			95.00000	193	31.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			570.00000	347	28.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			29.00000	46	28.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			4.00000	2	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			1,713.00000	1,951	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			757.00000	528	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			16.00000	28	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			436.00000	237	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			44.00000	87	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			351.00000	185	30.10	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			60.00000	135	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			91.00000	43	39.64	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			400.00000	593	39.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			60.00000	30	43.46	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			568.00000	779	43.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			317.00000	164	30.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			76.00000	163	30.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			74.00000	36	41.55	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			482.00000	685	41.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			710.00000	482	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			18.00000	31	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			757.00000	528	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			16.00000	28	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			998.00000	767	40.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			6.00000	16	40.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,095.00000	864	42.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			4.00000	13	42.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,046.00000	815	41.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			5.00000	15	41.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			998.00000	767	40.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			6.00000	16	40.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			185.00000	85	34.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			193.00000	335	34.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			207.00000	97	33.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			165.00000	297	33.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			147.00000	66	35.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			255.00000	416	35.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			103.00000	48	38.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			362.00000	548	38.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			82.00000	39	40.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			441.00000	639	40.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			165.00000	74	34.87	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 16/03/2009 Currency Future	10.65	Put		223.00000	374	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call		131.00000	59	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put		289.00000	459	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call		33.00000	19	49.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put		842.00000	1,068	49.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call		30.00000	17	50.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put		889.00000	1,117	50.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call		23.00000	14	53.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put		1,032.00000	1,264	53.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call		2,691.00000	2,451	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put		0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call		1,292.00000	1,057	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put		1.00000	6	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call		902.00000	670	37.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put		11.00000	20	37.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call		1,193.00000	960	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put		2.00000	10	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call		1,392.00000	1,154	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put		1.00000	4	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call		1,841.00000	1,601	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put		0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call		1,791.00000	1,551	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put		0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call		1,991.00000	1,751	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put		0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call		1,991.00000	1,751	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put		0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call		2,041.00000	1,801	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put		0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call		2,191.00000	1,951	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put		0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call		2,141.00000	1,901	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put		0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call		2,091.00000	1,851	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put		0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call		2,291.00000	2,051	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put		0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call		2,041.00000	1,801	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put		0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call		2,541.00000	2,301	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put		0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call		2,441.00000	2,201	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put		0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call		2,341.00000	2,101	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put		0.00000	0	43.84	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 16/03/2009 Currency Future	8.35	Call			2,241.00000	2,001	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,941.00000	1,701	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,741.00000	1,501	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,241.00000	2,001	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,141.00000	1,901	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,741.00000	1,501	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,641.00000	1,401	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			0.00000	1	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,591.00000	2,351	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,491.00000	2,251	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,391.00000	2,151	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,891.00000	1,651	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,491.00000	2,251	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,391.00000	2,151	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,891.00000	1,651	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,791.00000	1,551	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,691.00000	1,451	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			0.00000	1	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,541.00000	2,301	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,441.00000	2,201	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,941.00000	1,701	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,291.00000	2,051	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,591.00000	1,352	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			0.00000	1	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,492.00000	1,253	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			0.00000	2	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,392.00000	1,154	43.84	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 16/03/2009 Currency Future	9.20	Put		1.00000	4	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call		1,492.00000	1,253	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put		0.00000	2	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call		1,193.00000	960	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put		2.00000	10	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call		902.00000	670	37.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put		11.00000	20	37.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call		1,691.00000	1,451	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put		0.00000	1	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call		1,292.00000	1,057	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put		1.00000	6	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		805.00000	575	35.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		14.00000	25	35.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call		1,243.00000	1,008	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put		2.00000	8	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call		1,144.00000	913	43.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put		3.00000	12	43.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		663.00000	436	31.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		21.00000	36	31.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call		207.00000	97	33.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put		165.00000	297	33.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		165.00000	74	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put		223.00000	374	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call		66.00000	33	42.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put		525.00000	732	42.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call		54.00000	27	44.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put		613.00000	827	44.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call		116.00000	53	37.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put		325.00000	503	37.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		91.00000	43	39.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		400.00000	593	39.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call		116.00000	53	37.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put		325.00000	503	37.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call		49.00000	25	45.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put		657.00000	875	45.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call		40.00000	22	47.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put		749.00000	971	47.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call		40.00000	22	47.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put		749.00000	971	47.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call		28.00000	16	51.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put		936.00000	1,166	51.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call		20.00000	12	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put		1,129.00000	1,361	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		17.00000	9	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,226.00000	1,458	53.95	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 16/03/2009 Currency Future	11.90	Call			15.00000	6	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,323.00000	1,556	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			11.00000	4	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,420.00000	1,654	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			66.00000	33	42.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			525.00000	732	42.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			54.00000	27	44.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			613.00000	827	44.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			44.00000	23	46.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			703.00000	923	46.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			36.00000	20	48.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			795.00000	1,020	48.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			25.00000	15	52.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			984.00000	1,215	52.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			22.00000	14	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,080.00000	1,313	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			18.00000	10	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,177.00000	1,410	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			16.00000	7	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,274.00000	1,507	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			17.00000	9	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,226.00000	1,458	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			60.00000	30	43.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			568.00000	779	43.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			103.00000	48	38.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			362.00000	548	38.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,046.00000	815	41.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			5.00000	15	41.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,342.00000	1,105	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			1.00000	5	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,144.00000	913	43.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			3.00000	12	43.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,442.00000	1,203	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			0.00000	3	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,243.00000	1,008	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			2.00000	8	43.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			950.00000	719	38.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			8.00000	18	38.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			23.00000	14	53.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,032.00000	1,264	53.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			36.00000	20	48.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			795.00000	1,020	48.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			0.00000	14	53.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			0.00000	1,313	53.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.55050		10.79310		30.37	487,274,842.50	46,185	80,685.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.80	Call			684.00000	560	31.36	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			691.00000	809	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			305.00000	222	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,512.00000	1,671	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			159.00000	107	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			2,165.00000	2,357	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			724.00000	593	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			631.00000	743	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			745.00000	611	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			602.00000	710	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			766.00000	629	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			573.00000	679	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			904.00000	750	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			411.00000	499	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,052.00000	871	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			309.00000	370	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			987.00000	820	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			344.00000	419	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			956.00000	795	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			363.00000	445	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			956.00000	795	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			363.00000	445	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			855.00000	708	29.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			462.00000	558	29.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			832.00000	688	29.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			489.00000	588	29.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			809.00000	668	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			516.00000	617	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			930.00000	772	28.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			386.00000	471	28.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,019.00000	845	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			326.00000	394	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,119.00000	925	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			276.00000	325	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,189.00000	990	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			246.00000	290	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,085.00000	898	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			292.00000	347	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			904.00000	750	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			411.00000	499	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			787.00000	648	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			544.00000	648	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			879.00000	729	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			436.00000	528	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			855.00000	708	29.74	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 12/06/2009 Currency Future	10.40	Put			462.00000	558	29.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			745.00000	611	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			602.00000	710	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,261.00000	1,058	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			218.00000	257	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,298.00000	1,092	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			205.00000	242	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,225.00000	1,024	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			232.00000	273	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,052.00000	871	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			309.00000	370	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			879.00000	729	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			436.00000	528	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			766.00000	629	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			573.00000	679	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			787.00000	648	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			544.00000	648	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			647.00000	528	31.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			754.00000	878	31.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			595.00000	477	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			852.00000	976	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			564.00000	442	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			921.00000	1,042	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			665.00000	544	31.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			722.00000	843	31.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			684.00000	560	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			691.00000	809	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			629.00000	513	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			786.00000	913	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			494.00000	379	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,051.00000	1,178	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			398.00000	297	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,254.00000	1,397	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			383.00000	285	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,290.00000	1,435	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			342.00000	252	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,399.00000	1,551	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			549.00000	425	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			956.00000	1,075	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			665.00000	544	31.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			722.00000	843	31.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,451.00000	1,237	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			158.00000	187	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,154.00000	957	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			261.00000	307	27.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,373.00000	1,164	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			180.00000	213	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,225.00000	1,024	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			232.00000	273	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,531.00000	1,313	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			138.00000	163	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,912.00000	1,683	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			69.00000	82	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,912.00000	1,683	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			69.00000	82	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,047.00000	1,814	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			54.00000	63	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,092.00000	1,859	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			49.00000	58	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,138.00000	1,904	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			45.00000	53	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,230.00000	1,995	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			37.00000	44	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,184.00000	1,949	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			41.00000	48	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,371.00000	2,133	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			28.00000	33	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,184.00000	1,949	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			41.00000	48	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,002.00000	1,770	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			58.00000	69	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,561.00000	2,322	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			18.00000	22	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,466.00000	2,227	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			23.00000	27	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,277.00000	2,040	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			34.00000	40	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,824.00000	1,597	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			81.00000	97	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,738.00000	1,514	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			95.00000	113	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,513.00000	2,274	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			20.00000	24	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,418.00000	2,180	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			25.00000	30	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,324.00000	2,087	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			31.00000	36	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,957.00000	1,726	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			64.00000	75	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,868.00000	1,640	27.78	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	9.00	Put		75.00000	89	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		1,781.00000	1,555	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		88.00000	105	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		2,755.00000	2,514	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		12.00000	14	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call		2,658.00000	2,418	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put		15.00000	17	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		2,277.00000	2,040	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		34.00000	40	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		2,371.00000	2,133	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		28.00000	33	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		2,610.00000	2,370	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		16.00000	19	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		2,418.00000	2,180	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		25.00000	30	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		1,957.00000	1,726	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		64.00000	75	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		2,230.00000	1,995	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		37.00000	44	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		2,138.00000	1,904	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		45.00000	53	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		2,047.00000	1,814	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		54.00000	63	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		1,781.00000	1,555	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		88.00000	105	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,696.00000	1,472	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		103.00000	122	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,612.00000	1,392	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		119.00000	141	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,696.00000	1,472	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		103.00000	122	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		1,298.00000	1,092	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		205.00000	242	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		1,373.00000	1,164	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		180.00000	213	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,612.00000	1,392	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		119.00000	141	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		1,019.00000	845	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		326.00000	394	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		1,531.00000	1,313	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		138.00000	163	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		1,154.00000	957	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		261.00000	307	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,412.00000	1,200	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		169.00000	200	27.78	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	9.65	Call			1,335.00000	1,128	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			192.00000	227	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			987.00000	820	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			344.00000	419	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			704.00000	576	31.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			661.00000	775	31.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			564.00000	442	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			921.00000	1,042	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			530.00000	409	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			987.00000	1,109	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			612.00000	495	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			819.00000	944	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			579.00000	459	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			886.00000	1,009	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			647.00000	528	31.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			754.00000	878	31.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			579.00000	459	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			886.00000	1,009	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			512.00000	394	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,019.00000	1,143	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			477.00000	364	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,084.00000	1,213	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			444.00000	336	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,151.00000	1,286	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			412.00000	310	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,219.00000	1,359	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			460.00000	350	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,117.00000	1,249	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			428.00000	323	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,185.00000	1,322	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			369.00000	274	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,326.00000	1,473	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			317.00000	231	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,474.00000	1,631	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			293.00000	212	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,550.00000	1,712	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			271.00000	194	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,628.00000	1,794	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			250.00000	178	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,707.00000	1,878	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			355.00000	263	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,362.00000	1,512	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			329.00000	241	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,436.00000	1,591	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			282.00000	203	31.97	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 12/06/2009 Currency Future	12.10	Put		1,589.00000	1,753	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		428.00000	323	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,185.00000	1,322	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		293.00000	212	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		1,550.00000	1,712	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		512.00000	394	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,019.00000	1,143	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		477.00000	364	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,084.00000	1,213	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		595.00000	477	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		852.00000	976	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		494.00000	379	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,051.00000	1,178	31.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		1,119.00000	925	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		276.00000	325	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,335.00000	1,128	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		192.00000	227	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		1,189.00000	990	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		246.00000	290	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,571.00000	1,352	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		128.00000	152	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,491.00000	1,275	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		147.00000	175	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,412.00000	1,200	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		169.00000	200	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.70020	10.94340		30.15	321,006.00	30	443.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		937.00000	834	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		944.00000	1,084	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		337.00000	281	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		2,394.00000	2,581	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		975.00000	868	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		882.00000	1,018	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		995.00000	886	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		852.00000	985	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		1,015.00000	904	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		822.00000	953	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		1,139.00000	1,020	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		646.00000	770	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,271.00000	1,123	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		528.00000	623	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,212.00000	1,080	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		569.00000	680	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,183.00000	1,060	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		590.00000	710	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		1,118.00000	1,001	29.63	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 14/09/2009 Currency Future	10.50	Put		675.00000	801	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1,077.00000	961	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		734.00000	860	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1,057.00000	941	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		764.00000	891	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,161.00000	1,040	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		618.00000	740	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		1,241.00000	1,101	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		548.00000	651	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,332.00000	1,168	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		488.00000	568	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1,426.00000	1,256	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		433.00000	506	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,301.00000	1,145	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		508.00000	595	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		1,097.00000	981	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		704.00000	830	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1,077.00000	961	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		734.00000	860	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		975.00000	868	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		882.00000	1,018	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		1,097.00000	981	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		704.00000	830	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,212.00000	1,080	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		569.00000	680	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,271.00000	1,123	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		528.00000	623	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		1,492.00000	1,317	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		398.00000	467	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		1,459.00000	1,286	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		415.00000	486	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		1,394.00000	1,226	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		451.00000	526	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		818.00000	711	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		1,175.00000	1,311	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,525.00000	1,349	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		382.00000	448	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		1,459.00000	1,286	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		415.00000	486	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		1,663.00000	1,479	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		320.00000	378	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,593.00000	1,413	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		350.00000	412	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,525.00000	1,349	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		382.00000	448	28.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,161.00000	1,040	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			618.00000	740	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,699.00000	1,512	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			306.00000	362	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,628.00000	1,445	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			335.00000	395	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,559.00000	1,380	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			366.00000	430	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,363.00000	1,197	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			469.00000	546	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,183.00000	1,060	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			590.00000	710	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,735.00000	1,547	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			292.00000	346	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,593.00000	1,413	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			350.00000	412	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,332.00000	1,168	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			488.00000	568	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1,036.00000	922	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			793.00000	922	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			956.00000	851	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			913.00000	1,051	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			919.00000	818	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			976.00000	1,118	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,301.00000	1,145	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			508.00000	595	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			901.00000	802	31.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,008.00000	1,152	31.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			867.00000	767	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,073.00000	1,217	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			995.00000	886	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			852.00000	985	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			901.00000	802	31.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,008.00000	1,152	31.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			834.00000	730	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,141.00000	1,279	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			956.00000	851	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			913.00000	1,051	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			884.00000	787	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,040.00000	1,186	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,363.00000	1,197	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			469.00000	546	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			884.00000	787	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,040.00000	1,186	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			850.00000	748	31.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,107.00000	1,248	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1,057.00000	941	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		764.00000	891	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		867.00000	767	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,073.00000	1,217	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		803.00000	694	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,209.00000	1,343	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.82580	11.07000		30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		1,153.00000	1,063	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,133.00000	1,287	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		793.00000	734	33.50	0.00	0	99.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,023.00000	2,208	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		1,660.00000	1,530	27.73	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		490.00000	604	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		1,171.00000	1,080	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,101.00000	1,254	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		1,207.00000	1,115	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,037.00000	1,189	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		1,326.00000	1,223	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		856.00000	997	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,458.00000	1,343	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		688.00000	818	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,413.00000	1,302	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		743.00000	876	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,391.00000	1,281	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		771.00000	906	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,305.00000	1,205	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		885.00000	1,029	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,369.00000	1,262	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		799.00000	936	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		1,265.00000	1,169	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		945.00000	1,093	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,245.00000	1,151	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		975.00000	1,125	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		2,122.00000	1,950	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		252.00000	324	26.37	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,506.00000	1,387	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		636.00000	761	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,555.00000	1,433	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		585.00000	707	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1,347.00000	1,242	29.56	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		827.00000	966	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1,285.00000	1,186	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		915.00000	1,061	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,245.00000	1,151	30.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.80	Put		975.00000	1,125	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		1,581.00000	1,456	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		561.00000	680	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		1,607.00000	1,480	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		537.00000	654	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,555.00000	1,433	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		585.00000	707	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		1,435.00000	1,322	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		715.00000	846	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		656.00000	607	34.91	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		2,586.00000	2,781	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		1,117.00000	1,030	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		1,197.00000	1,354	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1,135.00000	1,046	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,165.00000	1,320	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1,066.00000	983	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,296.00000	1,457	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1,100.00000	1,014	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,230.00000	1,388	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		793.00000	734	33.50	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,023.00000	2,208	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		972.00000	897	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		1,502.00000	1,672	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		1,002.00000	925	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		1,432.00000	1,599	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		863.00000	799	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		1,793.00000	1,973	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		771.00000	714	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,101.00000	2,288	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		692.00000	640	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,422.00000	2,615	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		622.00000	576	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		2,752.00000	2,951	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		889.00000	822	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		1,719.00000	1,896	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		711.00000	658	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		2,341.00000	2,532	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		638.00000	591	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		2,668.00000	2,866	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		2,686.00000	2,483	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		116.00000	157	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		2,198.00000	2,020	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		228.00000	294	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		1,780.00000	1,635	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		410.00000	509	27.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.10	Call			839.00000	776	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			1,869.00000	2,050	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			605.00000	562	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			2,835.00000	3,036	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,773.00000	2,566	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			103.00000	140	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,275.00000	2,091	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			205.00000	265	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,844.00000	1,690	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			374.00000	465	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,506.00000	1,387	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			636.00000	761	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,033.00000	953	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,363.00000	1,527	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			730.00000	676	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,260.00000	2,451	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,436.00000	2,243	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			166.00000	217	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,979.00000	1,816	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			309.00000	391	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			916.00000	846	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,646.00000	1,820	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			561.00000	521	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,091.00000	3,296	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,355.00000	2,166	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			185.00000	241	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,910.00000	1,752	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			340.00000	427	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			750.00000	695	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,180.00000	2,369	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			638.00000	591	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,668.00000	2,866	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			547.00000	509	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,177.00000	3,383	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,518.00000	2,322	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			148.00000	196	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			2,048.00000	1,882	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			278.00000	356	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			943.00000	871	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,573.00000	1,745	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			674.00000	623	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,504.00000	2,698	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			575.00000	534	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,005.00000	3,209	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,601.00000	2,402	25.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.60	Put			131.00000	176	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,718.00000	1,581	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			448.00000	555	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			816.00000	754	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			1,946.00000	2,129	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			692.00000	640	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,422.00000	2,615	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			590.00000	548	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			2,920.00000	3,122	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,476.00000	2,282	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			156.00000	207	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			2,013.00000	1,849	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			293.00000	373	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,633.00000	1,505	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			513.00000	629	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			929.00000	858	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,609.00000	1,783	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			782.00000	724	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,062.00000	2,248	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			665.00000	615	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,545.00000	2,739	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			568.00000	528	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,048.00000	3,252	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,950.00000	2,736	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			80.00000	110	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,436.00000	2,243	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			166.00000	217	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			916.00000	846	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,646.00000	1,820	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			3,041.00000	2,823	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			71.00000	98	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			2,048.00000	1,882	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			278.00000	356	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			3,086.00000	2,868	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			66.00000	92	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,559.00000	2,362	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			139.00000	186	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			2,084.00000	1,916	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			264.00000	340	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,688.00000	1,555	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			468.00000	579	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,153.00000	1,063	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,133.00000	1,287	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			957.00000	884	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,537.00000	1,708	32.10	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	12.25	Call			804.00000	744	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			1,984.00000	2,168	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			683.00000	632	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,463.00000	2,656	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			3,224.00000	3,002	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			54.00000	76	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,198.00000	2,020	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			228.00000	294	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			839.00000	776	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			1,869.00000	2,050	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			3,178.00000	2,957	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			58.00000	81	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,644.00000	2,442	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			124.00000	167	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			2,159.00000	1,985	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			239.00000	309	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,749.00000	1,608	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			429.00000	532	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,189.00000	1,097	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,069.00000	1,221	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			987.00000	911	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,467.00000	1,635	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			827.00000	765	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			1,907.00000	2,089	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			613.00000	569	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			2,793.00000	2,993	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,410.00000	3,184	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			40.00000	58	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,861.00000	2,650	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			91.00000	125	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,066.00000	983	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,296.00000	1,457	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,457.00000	3,230	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			37.00000	54	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,906.00000	2,693	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			86.00000	117	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,395.00000	2,205	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			175.00000	229	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,944.00000	1,784	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			324.00000	408	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,083.00000	998	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,263.00000	1,422	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			902.00000	834	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,682.00000	1,858	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,505.00000	3,276	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.60	Put		35.00000	50	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		3,132.00000	2,912	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		62.00000	86	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		2,122.00000	1,950	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		252.00000	324	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		2,817.00000	2,608	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		97.00000	132	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		2,315.00000	2,128	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		195.00000	253	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		1,877.00000	1,721	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		357.00000	445	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		1,530.00000	1,410	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		610.00000	734	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		1,049.00000	968	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		1,329.00000	1,492	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		876.00000	810	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		1,756.00000	1,934	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		740.00000	686	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,220.00000	2,410	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		540.00000	503	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,220.00000	3,427	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		2,355.00000	2,166	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		185.00000	241	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		889.00000	822	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		1,719.00000	1,896	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		521.00000	479	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,351.00000	3,554	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		534.00000	497	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,264.00000	3,471	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		2,395.00000	2,205	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		175.00000	229	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		902.00000	834	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,682.00000	1,858	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		760.00000	704	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,140.00000	2,328	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		554.00000	515	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,134.00000	3,339	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		509.00000	462	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,439.00000	3,637	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,995.00000	2,780	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		75.00000	104	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,861.00000	2,650	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		91.00000	125	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,950.00000	2,736	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		80.00000	110	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.70	Call		3,410.00000	3,184	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		40.00000	58	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		3,086.00000	2,868	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		66.00000	92	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		2,729.00000	2,525	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		109.00000	149	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,688.00000	1,555	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		468.00000	579	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		957.00000	884	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,537.00000	1,708	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		683.00000	632	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		2,463.00000	2,656	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		503.00000	454	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		3,483.00000	3,678	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.98830	11.24890		30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,333.00000	1,247	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,334.00000	1,509	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		1,351.00000	1,264	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,302.00000	1,476	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		1,018.00000	956	32.75	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,069.00000	2,268	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,954.00000	1,820	27.93	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		555.00000	682	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,388.00000	1,298	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,239.00000	1,410	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,369.00000	1,281	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,270.00000	1,442	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,486.00000	1,389	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,087.00000	1,251	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,588.00000	1,486	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		939.00000	1,098	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		1,525.00000	1,428	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,027.00000	1,189	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,505.00000	1,408	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,057.00000	1,220	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,427.00000	1,333	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,178.00000	1,345	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,446.00000	1,352	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,148.00000	1,313	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,407.00000	1,316	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,208.00000	1,377	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,467.00000	1,370	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,118.00000	1,282	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		1,546.00000	1,448	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		997.00000	1,159	29.93	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	10.60	Call		1,588.00000	1,486	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		939.00000	1,098	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,505.00000	1,408	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,057.00000	1,220	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,315.00000	1,231	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,366.00000	1,543	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,267.00000	1,186	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,458.00000	1,638	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,298.00000	1,215	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,399.00000	1,576	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,298.00000	1,215	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,399.00000	1,576	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,281.00000	1,199	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,432.00000	1,611	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		1,199.00000	1,124	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		1,600.00000	1,785	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		1,264.00000	1,183	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,465.00000	1,645	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		1,247.00000	1,168	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,498.00000	1,680	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		1,169.00000	1,096	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		1,670.00000	1,857	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		1,231.00000	1,153	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		1,532.00000	1,715	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		1,215.00000	1,138	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		1,566.00000	1,750	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,653.00000	1,546	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		854.00000	1,007	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		2,010.00000	1,872	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		511.00000	634	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,899.00000	1,771	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		600.00000	732	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,847.00000	1,722	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		648.00000	784	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,796.00000	1,676	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		697.00000	837	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		1,747.00000	1,631	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		748.00000	893	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		1,699.00000	1,588	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		800.00000	949	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		959.00000	902	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		2,260.00000	2,463	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		2,160.00000	2,009	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		411.00000	521	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		1,215.00000	1,138	31.51	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 15/03/2010 Currency Future	11.60	Put		1,566.00000	1,750	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		736.00000	681	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		3,188.00000	3,393	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		2,255.00000	2,097	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		356.00000	459	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,486.00000	1,389	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,087.00000	1,251	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		767.00000	713	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		3,068.00000	3,275	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		2,321.00000	2,158	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		322.00000	420	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		784.00000	736	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		2,985.00000	3,197	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		2,355.00000	2,189	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		306.00000	401	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,388.00000	1,298	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,239.00000	1,410	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		792.00000	747	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		2,943.00000	3,159	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		2,431.00000	2,253	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		282.00000	365	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		809.00000	763	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		2,860.00000	3,075	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		1,139.00000	1,068	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,740.00000	1,930	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		682.00000	631	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		3,383.00000	3,592	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		2,039.00000	1,899	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		490.00000	610	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		1,184.00000	1,109	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		1,635.00000	1,821	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,154.00000	1,082	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,705.00000	1,893	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		692.00000	640	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,343.00000	3,552	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,899.00000	1,771	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		600.00000	732	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		1,139.00000	1,068	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,740.00000	1,930	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		1,110.00000	1,042	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		1,812.00000	2,004	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		1,083.00000	1,016	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		1,884.00000	2,078	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		640.00000	593	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,542.00000	3,754	34.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,982.00000	1,846	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		533.00000	658	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,315.00000	1,231	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,366.00000	1,543	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,154.00000	1,082	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,705.00000	1,893	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		1,125.00000	1,055	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		1,776.00000	1,967	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		671.00000	621	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,422.00000	3,633	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		2,098.00000	1,953	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		450.00000	565	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		714.00000	660	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,265.00000	3,472	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		2,223.00000	2,067	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		374.00000	479	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		2,288.00000	2,127	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		339.00000	439	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		775.00000	724	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,027.00000	3,236	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		2,666.00000	2,469	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		217.00000	281	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,631.00000	1,525	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		882.00000	1,037	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		827.00000	779	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		2,778.00000	2,991	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		2,547.00000	2,356	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		248.00000	318	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,566.00000	1,467	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		968.00000	1,128	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,407.00000	1,316	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,208.00000	1,377	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,369.00000	1,281	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,270.00000	1,442	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		800.00000	755	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		2,902.00000	3,117	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,467.00000	1,370	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,118.00000	1,282	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,281.00000	1,199	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,432.00000	1,611	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		759.00000	703	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		3,111.00000	3,314	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		2,626.00000	2,431	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		227.00000	293	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		1,609.00000	1,505	29.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.55	Put		910.00000	1,067	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,566.00000	1,467	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		968.00000	1,128	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		818.00000	771	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		2,819.00000	3,033	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		2,508.00000	2,319	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		259.00000	331	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		748.00000	692	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		3,149.00000	3,353	34.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.35390	14.60520		29.78	0.00	0	13,967.00
£ / R On 16/03/2009 Currency Future	14.60	Call		183.00000	136	32.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		178.00000	382	32.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		50.00000	75	42.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		544.00000	821	42.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		89.00000	96	36.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		334.00000	592	36.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call		118.00000	108	34.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put		263.00000	504	34.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		101.00000	102	35.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		295.00000	548	35.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		159.00000	123	32.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		204.00000	419	32.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		300.00000	201	30.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		95.00000	247	30.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call		449.00000	289	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put		44.00000	135	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		335.00000	221	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		79.00000	217	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call		268.00000	183	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put		112.00000	279	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		183.00000	136	32.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		178.00000	382	32.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call		237.00000	166	31.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put		132.00000	312	31.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		159.00000	123	32.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		204.00000	419	32.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call		138.00000	115	33.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put		232.00000	461	33.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		371.00000	242	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		66.00000	188	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		300.00000	201	30.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		95.00000	247	30.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		371.00000	242	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		66.00000	188	29.16	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 16/03/2009 Currency Future	14.05	Call			578.00000	401	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			22.00000	97	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			491.00000	316	27.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			36.00000	112	27.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			209.00000	151	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			154.00000	347	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			89.00000	96	36.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			334.00000	592	36.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			56.00000	78	41.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			501.00000	774	41.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			80.00000	91	38.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			374.00000	637	38.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			50.00000	75	42.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			544.00000	821	42.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			44.00000	72	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			589.00000	868	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			63.00000	82	40.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			458.00000	728	40.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			715.00000	514	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			10.00000	60	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			763.00000	554	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			8.00000	50	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			534.00000	358	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			28.00000	104	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			209.00000	151	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			154.00000	347	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			71.00000	86	39.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			415.00000	682	39.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			30.00000	51	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			725.00000	997	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			18.00000	21	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,063.00000	1,317	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			16.00000	12	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,261.00000	1,508	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			19.00000	24	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,014.00000	1,270	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			26.00000	45	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			771.00000	1,041	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			23.00000	40	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			817.00000	1,086	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			26.00000	45	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			771.00000	1,041	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			20.00000	31	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			915.00000	1,177	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			30.00000	51	43.25	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 16/03/2009 Currency Future	15.30	Put			725.00000	997	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			20.00000	28	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			964.00000	1,224	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			10.00000	7	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,455.00000	1,703	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			18.00000	19	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,112.00000	1,365	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			19.00000	24	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,014.00000	1,270	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			17.00000	14	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,211.00000	1,460	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			6.00000	4	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,601.00000	1,850	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			7.00000	5	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,552.00000	1,801	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			16.00000	11	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,311.00000	1,557	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			10.00000	7	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,455.00000	1,703	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			5.00000	3	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,699.00000	1,949	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			3.00000	2	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,798.00000	2,048	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			3.00000	2	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,798.00000	2,048	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			14.00000	9	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,358.00000	1,605	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			2.00000	2	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,897.00000	2,148	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,245.00000	2,497	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			1.00000	1	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,146.00000	2,397	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,595.00000	2,846	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,895.00000	3,146	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,445.00000	3,696	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,045.00000	4,296	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,195.00000	4,446	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,895.00000	4,146	43.25	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 16/03/2009 Currency Future	17.95	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,345.00000	3,596	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,845.00000	4,096	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,345.00000	2,596	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			9.00000	6	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,503.00000	1,752	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			2.00000	1	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,996.00000	2,247	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			12.00000	8	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,406.00000	1,654	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			23.00000	40	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			817.00000	1,086	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			39.00000	64	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			634.00000	910	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			21.00000	35	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			866.00000	1,132	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			101.00000	102	35.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			295.00000	548	35.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			80.00000	91	38.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			374.00000	637	38.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			34.00000	57	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			679.00000	953	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			17.00000	14	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,211.00000	1,460	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			16.00000	11	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,311.00000	1,557	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			56.00000	78	41.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			501.00000	774	41.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			44.00000	72	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			589.00000	868	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			20.00000	28	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			964.00000	1,224	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			17.00000	16	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,162.00000	1,412	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			16.00000	12	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,261.00000	1,508	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			18.00000	21	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,063.00000	1,317	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			6.00000	4	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,601.00000	1,850	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			5.00000	3	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,699.00000	1,949	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1.00000	1	43.25	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 16/03/2009 Currency Future	16.70	Put		2,096.00000	2,347	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call		12.00000	8	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put		1,406.00000	1,654	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call		9.00000	6	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put		1,503.00000	1,752	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call		2.00000	1	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put		1,996.00000	2,247	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		1.00000	1	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		2,196.00000	2,447	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call		5.00000	4	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put		1,650.00000	1,900	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		4.00000	3	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		1,749.00000	1,999	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call		3.00000	2	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put		1,848.00000	2,098	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		2.00000	1	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		1,947.00000	2,197	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call		1.00000	1	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put		2,046.00000	2,297	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		16.00000	11	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		1,311.00000	1,557	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call		0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put		2,445.00000	2,696	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call		0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put		2,545.00000	2,796	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call		0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put		2,645.00000	2,896	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call		0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put		2,745.00000	2,996	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call		0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put		3,545.00000	3,796	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call		0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put		3,645.00000	3,896	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call		0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put		3,745.00000	3,996	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call		0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put		3,945.00000	4,196	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call		0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put		4,045.00000	4,296	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call		0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put		4,145.00000	4,396	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call		0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put		4,245.00000	4,496	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call		0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put		2,945.00000	3,196	43.25	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 16/03/2009 Currency Future	17.65	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,045.00000	3,296	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,145.00000	3,396	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,245.00000	3,496	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,045.00000	3,296	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,245.00000	3,496	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,545.00000	3,796	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,745.00000	3,996	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,495.00000	3,746	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,595.00000	3,846	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,695.00000	3,946	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,795.00000	4,046	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,995.00000	4,246	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,095.00000	4,346	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,295.00000	4,546	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,845.00000	4,096	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,245.00000	4,496	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,345.00000	4,596	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,445.00000	4,696	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,545.00000	4,796	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,645.00000	4,896	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,945.00000	4,196	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,345.00000	4,596	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	43.25	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 16/03/2009 Currency Future	19.05	Put			4,445.00000	4,696	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,995.00000	3,246	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,095.00000	3,346	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,195.00000	3,446	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,295.00000	3,546	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,395.00000	3,646	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,495.00000	2,746	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,695.00000	2,946	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,795.00000	3,046	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1.00000	1	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,196.00000	2,447	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			1.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,295.00000	2,547	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,395.00000	2,646	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,495.00000	2,746	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,995.00000	3,246	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			4.00000	3	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,749.00000	1,999	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,245.00000	2,497	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			1.00000	0	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,295.00000	2,547	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			17.00000	16	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,162.00000	1,412	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			16.00000	12	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,261.00000	1,508	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			2.00000	1	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,947.00000	2,197	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			7.00000	5	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,552.00000	1,801	43.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			409.00000	265	28.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			54.00000	161	28.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			335.00000	221	29.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			79.00000	217	29.78	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 16/03/2009 Currency Future	13.70	Call		908.00000	682	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put		3.00000	29	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		811.00000	596	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		6.00000	42	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call		623.00000	437	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put		17.00000	83	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call		1,106.00000	866	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		1.00000	12	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		1,007.00000	773	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		2.00000	19	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		811.00000	596	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		6.00000	42	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		1,156.00000	913	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		1.00000	10	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		1,056.00000	819	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		1.00000	15	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		957.00000	727	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		2.00000	23	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		859.00000	639	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		4.00000	35	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		669.00000	475	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		13.00000	71	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		578.00000	401	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		22.00000	97	29.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.64020	14.88830		28.43	5,885,360.40	402	701.00
£ / R On 12/06/2009 Currency Future	14.90	Call		767.00000	748	29.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		778.00000	1,008	29.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		595.00000	599	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		1,107.00000	1,358	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		689.00000	685	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		900.00000	1,145	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		720.00000	716	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		832.00000	1,076	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		704.00000	701	29.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		866.00000	1,110	29.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		767.00000	748	29.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		778.00000	1,008	29.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		891.00000	837	28.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		653.00000	847	28.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,028.00000	936	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		540.00000	696	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		944.00000	876	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		606.00000	786	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		865.00000	819	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		677.00000	878	28.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.80	Call			815.00000	782	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			726.00000	942	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			790.00000	765	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			752.00000	975	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			743.00000	732	29.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			805.00000	1,042	29.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			891.00000	837	28.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			653.00000	847	28.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			840.00000	800	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			701.00000	910	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			917.00000	857	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			629.00000	816	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			917.00000	857	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			629.00000	816	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			972.00000	896	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			584.00000	756	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,057.00000	957	27.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			519.00000	667	27.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,000.00000	916	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			562.00000	726	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			610.00000	616	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,072.00000	1,326	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			672.00000	671	29.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			934.00000	1,181	29.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			610.00000	616	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,072.00000	1,326	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			704.00000	701	29.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			866.00000	1,110	29.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			581.00000	582	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,143.00000	1,391	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			640.00000	643	30.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,002.00000	1,252	30.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,179.00000	1,056	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			441.00000	566	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,148.00000	1,028	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			459.00000	588	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,210.00000	1,085	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			422.00000	545	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			790.00000	765	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			752.00000	975	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			656.00000	657	30.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			968.00000	1,216	30.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			555.00000	549	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,217.00000	1,459	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			473.00000	445	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.90	Put			1,485.00000	1,705	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			420.00000	382	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,682.00000	1,891	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			484.00000	459	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,446.00000	1,669	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			530.00000	517	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,291.00000	1,527	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			518.00000	502	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,329.00000	1,562	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			542.00000	533	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,254.00000	1,493	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			506.00000	488	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,368.00000	1,597	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			542.00000	533	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,254.00000	1,493	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			370.00000	336	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,831.00000	2,046	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			453.00000	419	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,565.00000	1,779	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			434.00000	394	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,645.00000	1,854	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			335.00000	305	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,947.00000	2,165	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			407.00000	370	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,719.00000	1,930	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			358.00000	326	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,870.00000	2,085	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			314.00000	286	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,025.00000	2,246	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			293.00000	268	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,105.00000	2,328	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			283.00000	259	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,145.00000	2,369	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			346.00000	315	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,908.00000	2,125	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			394.00000	358	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,756.00000	1,968	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			274.00000	250	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,186.00000	2,410	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			215.00000	197	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,476.00000	2,707	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			230.00000	211	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,392.00000	2,621	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			167.00000	154	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,779.00000	3,014	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.80	Call			134.00000	124	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,045.00000	3,284	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			84.00000	79	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,596.00000	3,839	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			52.00000	50	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,164.00000	4,410	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			46.00000	44	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,308.00000	4,554	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			61.00000	58	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,973.00000	4,218	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			88.00000	83	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,549.00000	3,792	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			95.00000	89	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,456.00000	3,699	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			64.00000	61	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,925.00000	4,170	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			200.00000	184	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,562.00000	2,794	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			382.00000	347	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,794.00000	2,007	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			495.00000	473	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,407.00000	1,633	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			689.00000	685	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			900.00000	1,145	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			625.00000	629	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,036.00000	1,289	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			595.00000	599	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,107.00000	1,358	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			568.00000	565	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,180.00000	1,425	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			815.00000	782	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			726.00000	942	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			625.00000	629	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,036.00000	1,289	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			672.00000	671	29.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			934.00000	1,181	29.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			555.00000	549	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,217.00000	1,459	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			495.00000	473	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,407.00000	1,633	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			473.00000	445	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,485.00000	1,705	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			530.00000	517	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,291.00000	1,527	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			407.00000	370	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.20	Put			1,719.00000	1,930	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			473.00000	445	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,485.00000	1,705	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			434.00000	394	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,645.00000	1,854	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			463.00000	432	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,525.00000	1,742	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			443.00000	406	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,605.00000	1,816	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			358.00000	326	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,870.00000	2,085	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			453.00000	419	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,565.00000	1,779	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			382.00000	347	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,794.00000	2,007	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			314.00000	286	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,025.00000	2,246	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			274.00000	250	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,186.00000	2,410	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			293.00000	268	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,105.00000	2,328	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			256.00000	234	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,267.00000	2,494	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			239.00000	219	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,350.00000	2,579	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			256.00000	234	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,267.00000	2,494	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			222.00000	204	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,434.00000	2,664	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			324.00000	295	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,986.00000	2,205	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			303.00000	277	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,065.00000	2,287	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			265.00000	242	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,226.00000	2,452	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			247.00000	226	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,309.00000	2,536	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			420.00000	382	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,682.00000	1,891	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			370.00000	336	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,831.00000	2,046	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			265.00000	242	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,226.00000	2,452	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			186.00000	172	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,648.00000	2,882	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.45	Call			173.00000	160	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,735.00000	2,970	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			161.00000	149	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,823.00000	3,059	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			150.00000	139	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,911.00000	3,148	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			81.00000	76	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,643.00000	3,886	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			75.00000	71	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,736.00000	3,981	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			69.00000	66	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,831.00000	4,075	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			59.00000	56	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,020.00000	4,266	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			54.00000	52	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,116.00000	4,362	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			50.00000	48	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,212.00000	4,458	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			129.00000	120	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,090.00000	3,330	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			119.00000	111	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,181.00000	3,421	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			111.00000	103	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,272.00000	3,513	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			102.00000	96	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,364.00000	3,606	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			119.00000	111	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,181.00000	3,421	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			102.00000	96	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,364.00000	3,606	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			81.00000	76	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,643.00000	3,886	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			69.00000	66	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,831.00000	4,075	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			78.00000	74	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,690.00000	3,933	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			72.00000	68	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,784.00000	4,028	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			66.00000	63	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,878.00000	4,123	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			56.00000	54	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,068.00000	4,314	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			48.00000	46	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,259.00000	4,506	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			44.00000	42	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.20	Put			4,356.00000	4,602	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			59.00000	56	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,020.00000	4,266	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			50.00000	48	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,212.00000	4,458	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			42.00000	41	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,404.00000	4,651	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			39.00000	38	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,500.00000	4,747	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			36.00000	35	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,597.00000	4,844	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			33.00000	32	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,694.00000	4,942	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			56.00000	54	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,068.00000	4,314	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			40.00000	39	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,452.00000	4,699	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			37.00000	36	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,549.00000	4,796	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			180.00000	166	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,691.00000	2,926	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			155.00000	144	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,867.00000	3,104	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			144.00000	134	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,956.00000	3,194	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			124.00000	116	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,136.00000	3,375	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			115.00000	107	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,227.00000	3,467	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			106.00000	100	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,318.00000	3,559	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			98.00000	92	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,410.00000	3,652	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			222.00000	204	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,434.00000	2,664	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			207.00000	191	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,519.00000	2,750	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			193.00000	178	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,605.00000	2,838	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			180.00000	166	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,691.00000	2,926	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			124.00000	116	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,136.00000	3,375	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			303.00000	277	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,065.00000	2,287	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.15	Call		215.00000	197	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		2,476.00000	2,707	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		230.00000	211	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		2,392.00000	2,621	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		186.00000	172	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		2,648.00000	2,882	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		161.00000	149	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		2,823.00000	3,059	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		346.00000	315	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		1,908.00000	2,125	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		484.00000	459	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,446.00000	1,669	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		944.00000	876	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		606.00000	786	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		1,308.00000	1,174	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		370.00000	484	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,243.00000	1,114	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		404.00000	524	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		1,117.00000	1,000	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		479.00000	610	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		1,446.00000	1,301	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		308.00000	411	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		1,376.00000	1,237	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		338.00000	446	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,243.00000	1,114	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		404.00000	524	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		1,482.00000	1,334	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		293.00000	393	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		1,411.00000	1,268	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		323.00000	428	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,342.00000	1,205	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		354.00000	465	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		1,275.00000	1,144	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		387.00000	504	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		1,087.00000	978	27.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		499.00000	638	27.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,342.00000	1,205	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		354.00000	465	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,028.00000	936	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		540.00000	696	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		1,179.00000	1,056	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		441.00000	566	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.87450	15.11100		28.23	0.00	0	52.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,223.00000	1,122	28.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,212.00000	1,347	28.75	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			1,041.00000	963	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,530.00000	1,688	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,124.00000	1,041	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,363.00000	1,516	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,159.00000	1,072	29.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,298.00000	1,448	29.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,200.00000	1,105	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,239.00000	1,380	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,342.00000	1,211	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,081.00000	1,187	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,470.00000	1,310	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			959.00000	1,035	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,392.00000	1,250	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,031.00000	1,125	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,342.00000	1,211	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,081.00000	1,187	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,223.00000	1,122	28.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,212.00000	1,347	28.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,270.00000	1,157	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,159.00000	1,282	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,318.00000	1,193	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,107.00000	1,218	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,246.00000	1,139	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,185.00000	1,314	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,294.00000	1,175	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,133.00000	1,250	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,367.00000	1,230	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,056.00000	1,156	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,318.00000	1,193	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,107.00000	1,218	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,141.00000	1,056	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,330.00000	1,482	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,177.00000	1,088	28.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,266.00000	1,414	28.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,418.00000	1,270	27.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,007.00000	1,095	27.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,124.00000	1,041	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,363.00000	1,516	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,041.00000	963	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,530.00000	1,688	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,090.00000	1,010	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,429.00000	1,586	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,025.00000	944	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,564.00000	1,720	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,010.00000	926	29.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.70	Put			1,599.00000	1,752	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,073.00000	996	29.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,462.00000	1,621	29.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,578.00000	1,394	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			867.00000	919	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,551.00000	1,367	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			890.00000	943	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,606.00000	1,420	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			845.00000	896	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			981.00000	891	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,670.00000	1,816	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,444.00000	1,290	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			983.00000	1,065	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,367.00000	1,230	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,056.00000	1,156	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,106.00000	1,025	29.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,395.00000	1,551	29.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,692.00000	1,502	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			781.00000	827	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,634.00000	1,447	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			823.00000	873	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,523.00000	1,348	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			912.00000	974	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,811.00000	1,616	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			700.00000	741	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,751.00000	1,558	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			740.00000	784	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,634.00000	1,447	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			823.00000	873	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,841.00000	1,645	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			680.00000	721	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,780.00000	1,587	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			719.00000	762	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,721.00000	1,530	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			760.00000	805	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,663.00000	1,474	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			802.00000	850	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,496.00000	1,330	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			935.00000	1,005	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,141.00000	1,056	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,330.00000	1,482	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			952.00000	856	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,741.00000	1,882	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,106.00000	1,025	29.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,395.00000	1,551	29.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.80	Call		981.00000	891	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,670.00000	1,816	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		952.00000	856	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,741.00000	1,882	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		925.00000	823	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,814.00000	1,949	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		898.00000	791	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		1,887.00000	2,017	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,246.00000	1,139	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,185.00000	1,314	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,057.00000	981	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,496.00000	1,657	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		995.00000	908	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,634.00000	1,784	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,057.00000	981	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,496.00000	1,657	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		966.00000	873	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,705.00000	1,849	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		938.00000	840	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,777.00000	1,915	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		911.00000	807	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,850.00000	1,982	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,578.00000	1,394	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		867.00000	919	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		849.00000	730	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,038.00000	2,155	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.89950	15.12780		27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		424.00000	1,461	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		146.00000	1,412	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		0.00000	1,590	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		0.00000	1,190	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		0.00000	1,555	27.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		0.00000	1,256	27.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		0.00000	1,519	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		0.00000	1,320	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		0.00000	1,480	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		0.00000	1,381	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		0.00000	1,443	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		0.00000	1,443	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		0.00000	1,406	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		0.00000	1,507	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		0.00000	1,371	28.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		0.00000	1,572	28.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		0.00000	1,337	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		0.00000	1,638	28.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.60	Call		0.00000	1,212	28.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		0.00000	1,912	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.22770	13.38390		26.34	16,666,902.00	1,260	5,702.00
€ / R On 16/03/2009 Currency Future	13.40	Call		202.00000	129	29.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		218.00000	301	29.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		182.00000	117	30.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		248.00000	339	30.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		303.00000	192	26.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		119.00000	164	26.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		366.00000	257	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		82.00000	130	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		275.00000	173	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		141.00000	196	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		602.00000	491	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		18.00000	63	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		740.00000	622	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		6.00000	44	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		647.00000	534	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		13.00000	56	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		558.00000	449	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		24.00000	71	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		516.00000	408	30.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		32.00000	80	30.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call		476.00000	368	29.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		42.00000	90	29.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		437.00000	329	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		53.00000	102	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		400.00000	293	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		67.00000	115	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		693.00000	577	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		9.00000	50	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		789.00000	667	34.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		5.00000	39	34.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		248.00000	157	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		165.00000	229	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		148.00000	98	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		314.00000	420	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		120.00000	82	34.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		386.00000	505	34.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		224.00000	142	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		190.00000	264	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		164.00000	107	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		280.00000	379	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		400.00000	293	28.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	13.05	Put		67.00000	115	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		248.00000	157	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		165.00000	229	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		97.00000	70	36.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		463.00000	592	36.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call		87.00000	65	36.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		503.00000	637	36.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		78.00000	60	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		545.00000	683	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call		23.00000	23	44.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put		1,039.00000	1,195	44.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call		20.00000	21	44.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put		1,086.00000	1,243	44.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		42.00000	37	41.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		808.00000	959	41.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call		71.00000	56	38.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put		587.00000	728	38.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		133.00000	90	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		349.00000	462	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		133.00000	90	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		349.00000	462	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		120.00000	82	34.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		386.00000	505	34.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		42.00000	37	41.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		808.00000	959	41.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call		15.00000	18	45.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put		1,181.00000	1,340	45.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call		5.00000	9	48.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put		1,521.00000	1,681	48.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call		52.00000	45	40.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put		718.00000	867	40.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call		57.00000	49	40.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put		673.00000	821	40.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call		1,185.00000	1,038	36.58	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put		1.00000	10	36.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		558.00000	449	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		24.00000	71	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call		887.00000	759	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put		3.00000	31	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		1,285.00000	1,134	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		1.00000	6	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		1,285.00000	1,134	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		1.00000	6	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		1,334.00000	1,182	36.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		1.00000	5	36.12	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 16/03/2009 Currency Future	12.15	Call			1,235.00000	1,086	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			1.00000	8	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,036.00000	898	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			2.00000	20	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,085.00000	944	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			1.00000	16	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			937.00000	805	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			3.00000	28	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,484.00000	1,330	35.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			0.00000	2	35.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,135.00000	991	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			1.00000	13	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,384.00000	1,231	35.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			0.00000	4	35.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,884.00000	1,728	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			0.00000	0	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,784.00000	1,628	34.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			0.00000	0	34.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,684.00000	1,528	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			0.00000	1	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,584.00000	1,429	35.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			0.00000	1	35.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,085.00000	944	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			1.00000	16	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,834.00000	1,678	34.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			0.00000	0	34.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,734.00000	1,578	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			0.00000	0	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,634.00000	1,478	35.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			0.00000	1	35.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,534.00000	1,379	35.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			0.00000	1	35.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,434.00000	1,280	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			0.00000	3	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,334.00000	1,182	36.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			1.00000	5	36.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,584.00000	1,429	35.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			0.00000	1	35.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			986.00000	852	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			2.00000	25	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,235.00000	1,086	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			1.00000	8	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			838.00000	713	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			4.00000	35	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			740.00000	622	33.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	12.65	Put		6.00000	44	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		838.00000	713	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		4.00000	35	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		1,734.00000	1,578	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		0.00000	0	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		1,534.00000	1,379	35.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		0.00000	1	35.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		1,036.00000	898	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		2.00000	20	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		789.00000	667	34.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		5.00000	39	34.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		78.00000	60	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		545.00000	683	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call		47.00000	40	41.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put		763.00000	913	41.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		602.00000	491	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		18.00000	63	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call		108.00000	76	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put		424.00000	548	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call		30.00000	28	43.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put		946.00000	1,100	43.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		148.00000	98	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		314.00000	420	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call		1,934.00000	1,778	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put		0.00000	0	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call		4.00000	7	47.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put		1,620.00000	1,779	47.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call		0.00000	1	47.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put		2,217.00000	2,373	47.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call		0.00000	0	40.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put		2,816.00000	2,972	40.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call		0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put		3,416.00000	3,572	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call		11.00000	15	46.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put		1,277.00000	1,437	46.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call		2.00000	3	47.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put		1,868.00000	2,025	47.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call		0.00000	0	44.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put		2,466.00000	2,622	44.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call		0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put		3,066.00000	3,222	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call		0.00000	1	46.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put		2,316.00000	2,473	46.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call		0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put		3,116.00000	3,272	38.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	17.30	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,916.00000	4,072	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,716.00000	4,872	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,034.00000	1,878	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			0.00000	0	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			1.00000	2	47.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			1,967.00000	2,125	47.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	0	41.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,766.00000	2,922	41.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,566.00000	3,722	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,366.00000	4,522	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,434.00000	2,278	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			0.00000	0	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			4.00000	8	48.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,570.00000	1,730	48.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			0.00000	0	46.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,366.00000	2,523	46.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,166.00000	3,322	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,966.00000	4,122	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,784.00000	2,628	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,984.00000	1,828	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			0.00000	0	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			13.00000	16	46.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,229.00000	1,389	46.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			1.00000	2	47.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,017.00000	2,174	47.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,616.00000	3,772	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,234.00000	3,078	23.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			0.00000	0	23.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,484.00000	3,328	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	0	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,684.00000	2,528	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			0.00000	0	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			9.00000	14	47.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,325.00000	1,486	47.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			1.00000	1	47.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,117.00000	2,274	47.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			0.00000	0	39.85	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 16/03/2009 Currency Future	16.30	Put			2,916.00000	3,072	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,584.00000	3,428	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,784.00000	2,628	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			13.00000	16	46.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,229.00000	1,389	46.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,534.00000	3,378	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,734.00000	2,578	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			1.00000	2	47.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,067.00000	2,224	47.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			0.00000	0	40.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,866.00000	3,022	40.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,684.00000	3,528	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,884.00000	2,728	26.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			0.00000	0	26.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,084.00000	1,928	32.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			0.00000	0	32.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			17.00000	19	45.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,133.00000	1,292	45.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			1.00000	3	47.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			1,917.00000	2,075	47.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			0.00000	0	42.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,716.00000	2,872	42.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,284.00000	3,128	22.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	22.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,484.00000	2,328	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	0	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			47.00000	40	41.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			763.00000	913	41.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,184.00000	3,028	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			0.00000	0	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,384.00000	2,228	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			0.00000	0	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			38.00000	33	42.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			854.00000	1,006	42.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			0.00000	0	45.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,416.00000	2,573	45.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,216.00000	3,372	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,084.00000	2,928	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	0	24.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	11.10	Call			2,284.00000	2,128	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			0.00000	0	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			30.00000	28	43.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			946.00000	1,100	43.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			3.00000	5	47.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,719.00000	1,877	47.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	0	44.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,516.00000	2,672	44.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,316.00000	3,472	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,384.00000	3,228	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	0	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,584.00000	2,428	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			0.00000	0	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			986.00000	852	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			2.00000	25	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			7.00000	12	48.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,423.00000	1,584	48.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,016.00000	3,172	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,034.00000	2,878	24.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			0.00000	0	24.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,234.00000	2,078	31.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			0.00000	0	31.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			26.00000	25	43.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			992.00000	1,148	43.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			2.00000	4	47.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,768.00000	1,926	47.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			0.00000	0	43.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,566.00000	2,722	43.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,366.00000	3,522	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,934.00000	2,778	25.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			0.00000	0	25.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,134.00000	1,978	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			0.00000	0	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			0.00000	0	42.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,666.00000	2,822	42.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,466.00000	3,622	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,984.00000	2,828	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,184.00000	2,028	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			0.00000	0	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			2.00000	4	47.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	15.20	Put			1,818.00000	1,976	47.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			0.00000	0	43.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,616.00000	2,772	43.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,284.00000	3,128	22.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	22.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,334.00000	3,178	22.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			0.00000	0	22.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,534.00000	2,378	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			0.00000	0	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			6.00000	10	48.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,472.00000	1,632	48.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			0.00000	1	47.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,266.00000	2,423	47.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,134.00000	2,978	23.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			0.00000	0	23.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,334.00000	2,178	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			0.00000	0	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			35.00000	30	42.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			901.00000	1,053	42.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			3.00000	6	47.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,669.00000	1,828	47.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			0.00000	0	44.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,466.00000	2,622	44.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,266.00000	3,422	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,716.00000	3,872	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,484.00000	2,328	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	0	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,466.00000	3,622	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,266.00000	4,422	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,216.00000	4,372	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,734.00000	2,578	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,934.00000	1,778	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			0.00000	0	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			1.00000	2	47.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,067.00000	2,224	47.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			0.00000	0	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,666.00000	3,822	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,834.00000	2,678	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			0.00000	0	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	11.35	Call			2,034.00000	1,878	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			0.00000	0	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			1.00000	2	47.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			1,967.00000	2,125	47.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	0	41.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,766.00000	2,922	41.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,884.00000	3,728	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,084.00000	2,928	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	0	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,484.00000	1,330	35.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			0.00000	2	35.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	0	44.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,516.00000	2,672	44.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,984.00000	3,828	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call			3,784.00000	3,628	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put			0.00000	0	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,984.00000	2,828	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.95	Call			3,434.00000	3,278	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.95	Put			0.00000	0	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Call			2,634.00000	2,478	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Put			0.00000	0	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,834.00000	1,678	34.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			0.00000	0	34.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Call			333.00000	224	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Put			99.00000	146	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Call			64.00000	52	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Put			630.00000	775	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Call			8.00000	13	47.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Put			1,374.00000	1,535	47.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Call			0.00000	1	47.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Put			2,167.00000	2,323	47.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.35	Call			0.00000	0	39.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.35	Put			2,966.00000	3,122	39.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.48870		13.64340		28.54	16,186,440.00	1,200	4,981.00
€ / R On 12/06/2009 Currency Future	13.65	Call			774.00000	719	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			780.00000	881	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			755.00000	702	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			812.00000	914	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			874.00000	812	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			630.00000	723	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			894.00000	832	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			601.00000	693	28.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.50	Call			833.00000	773	28.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			690.00000	785	28.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,059.00000	963	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			466.00000	525	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,184.00000	1,082	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			390.00000	443	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,090.00000	992	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			446.00000	503	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,059.00000	963	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			466.00000	525	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,029.00000	935	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			486.00000	546	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,000.00000	913	27.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			507.00000	574	27.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			943.00000	871	27.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			550.00000	633	27.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,000.00000	913	27.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			507.00000	574	27.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			971.00000	892	27.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			528.00000	603	27.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,152.00000	1,051	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			408.00000	462	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,216.00000	1,112	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			373.00000	424	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			853.00000	792	28.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			660.00000	754	28.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			774.00000	719	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			780.00000	881	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			755.00000	702	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			812.00000	914	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			719.00000	670	29.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			876.00000	981	29.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			686.00000	639	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			942.00000	1,051	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			793.00000	737	28.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			749.00000	848	28.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			915.00000	851	27.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			572.00000	663	27.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,120.00000	1,021	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			427.00000	483	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			813.00000	755	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			719.00000	816	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			670.00000	620	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			976.00000	1,081	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			654.00000	601	29.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.00	Put		1,011.00000	1,112	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		624.00000	565	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,081.00000	1,176	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		439.00000	394	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		1,446.00000	1,555	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		425.00000	380	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		1,481.00000	1,592	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		534.00000	481	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		1,240.00000	1,342	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		605.00000	547	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,112.00000	1,208	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call		702.00000	654	29.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put		909.00000	1,016	29.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		793.00000	737	28.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		749.00000	848	28.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		813.00000	755	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		719.00000	816	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		915.00000	851	27.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		572.00000	663	27.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		719.00000	670	29.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		876.00000	981	29.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		874.00000	812	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		630.00000	723	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		624.00000	565	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,081.00000	1,176	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		485.00000	435	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		1,341.00000	1,447	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		371.00000	331	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		1,627.00000	1,742	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		301.00000	267	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		1,857.00000	1,979	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		551.00000	497	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,208.00000	1,308	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		587.00000	530	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,143.00000	1,241	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		1,152.00000	1,051	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		408.00000	462	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		1,249.00000	1,144	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		356.00000	405	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,570.00000	1,451	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		226.00000	262	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,532.00000	1,415	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		239.00000	276	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		1,608.00000	1,487	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		214.00000	249	26.93	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	12.35	Call		1,532.00000	1,415	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		239.00000	276	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,387.00000	1,275	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		293.00000	336	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		1,422.00000	1,309	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		279.00000	320	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		1,317.00000	1,208	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		324.00000	370	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,764.00000	1,639	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		171.00000	200	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		1,459.00000	1,344	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		265.00000	305	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		1,646.00000	1,525	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		203.00000	236	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,725.00000	1,600	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		181.00000	211	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,685.00000	1,562	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		192.00000	223	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		2,055.00000	1,921	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		111.00000	132	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,970.00000	1,838	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		126.00000	149	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,886.00000	1,757	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		143.00000	168	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,805.00000	1,678	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		161.00000	189	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,495.00000	1,379	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		252.00000	290	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		2,012.00000	1,879	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		119.00000	141	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,928.00000	1,797	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		135.00000	159	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,845.00000	1,717	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		152.00000	178	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,387.00000	1,275	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		293.00000	336	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,725.00000	1,600	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		181.00000	211	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		1,352.00000	1,241	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		308.00000	353	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		1,283.00000	1,176	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		340.00000	387	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,764.00000	1,639	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		171.00000	200	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,685.00000	1,562	26.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.15	Put		192.00000	223	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		2,098.00000	1,963	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		104.00000	124	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,928.00000	1,797	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		135.00000	159	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		1,317.00000	1,208	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		324.00000	370	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		1,184.00000	1,082	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		390.00000	443	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		1,352.00000	1,241	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		308.00000	353	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,570.00000	1,451	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		226.00000	262	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,495.00000	1,379	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		252.00000	290	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		1,216.00000	1,112	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		373.00000	424	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call		737.00000	686	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put		843.00000	947	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		686.00000	639	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		942.00000	1,051	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call		569.00000	513	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put		1,175.00000	1,274	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call		501.00000	450	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put		1,307.00000	1,411	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call		469.00000	421	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put		1,376.00000	1,482	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call		411.00000	368	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put		1,517.00000	1,629	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call		384.00000	343	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put		1,590.00000	1,704	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call		358.00000	320	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put		1,665.00000	1,781	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call		334.00000	298	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put		1,741.00000	1,859	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		517.00000	465	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,274.00000	1,377	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		454.00000	407	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,410.00000	1,518	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		551.00000	497	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,208.00000	1,308	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		517.00000	465	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,274.00000	1,377	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		454.00000	407	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,410.00000	1,518	29.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.80	Call			397.00000	355	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,554.00000	1,666	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			346.00000	309	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,703.00000	1,820	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			323.00000	287	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,779.00000	1,899	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			280.00000	248	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,936.00000	2,060	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			260.00000	231	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,017.00000	2,142	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			242.00000	214	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,099.00000	2,225	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			225.00000	199	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,181.00000	2,310	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			397.00000	355	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,554.00000	1,666	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			371.00000	331	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,627.00000	1,742	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			280.00000	248	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,936.00000	2,060	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			639.00000	583	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,046.00000	1,144	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,029.00000	935	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			486.00000	546	26.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			639.00000	583	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,046.00000	1,144	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			605.00000	547	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,112.00000	1,208	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			587.00000	530	29.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,143.00000	1,241	29.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.69710		13.84930		28.31	0.00	0	172.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,087.00000	1,054	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,088.00000	1,207	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,069.00000	1,037	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,119.00000	1,240	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,184.00000	1,144	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			935.00000	1,047	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,204.00000	1,164	27.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			905.00000	1,017	27.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,144.00000	1,107	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			995.00000	1,110	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			1,358.00000	1,286	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			759.00000	839	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,502.00000	1,423	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			652.00000	726	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 14/09/2009 Currency Future	13.20	Call		1,386.00000	1,313	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		737.00000	816	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,414.00000	1,340	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		715.00000	793	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,331.00000	1,260	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		781.00000	863	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,304.00000	1,241	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		804.00000	894	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,277.00000	1,223	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		828.00000	926	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,331.00000	1,260	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		781.00000	863	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,277.00000	1,223	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		828.00000	926	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,472.00000	1,395	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		673.00000	748	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		1,250.00000	1,203	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		851.00000	956	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		1,125.00000	1,089	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,025.00000	1,142	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		1,164.00000	1,125	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		965.00000	1,078	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		1,069.00000	1,037	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,119.00000	1,240	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		1,051.00000	1,020	28.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		1,152.00000	1,273	28.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		1,034.00000	1,004	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,184.00000	1,307	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		1,000.00000	972	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,251.00000	1,375	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,106.00000	1,071	28.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,056.00000	1,174	28.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		1,225.00000	1,184	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		875.00000	986	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,443.00000	1,367	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		694.00000	770	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		968.00000	933	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,318.00000	1,436	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		737.00000	705	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		1,738.00000	1,858	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,106.00000	1,071	28.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,056.00000	1,174	28.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		1,000.00000	972	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,251.00000	1,375	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		937.00000	894	29.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Put		1,387.00000	1,497	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		898.00000	857	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,448.00000	1,560	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		860.00000	821	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,511.00000	1,624	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		823.00000	786	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,574.00000	1,689	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		1,184.00000	1,144	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		935.00000	1,047	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		937.00000	894	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,387.00000	1,497	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		898.00000	857	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,448.00000	1,560	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,687.00000	1,600	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		537.00000	603	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		1,623.00000	1,540	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		574.00000	643	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,562.00000	1,481	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		612.00000	684	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		1,204.00000	1,164	27.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		905.00000	1,017	27.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		1,017.00000	988	29.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,217.00000	1,341	29.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		984.00000	952	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,284.00000	1,405	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		952.00000	913	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,353.00000	1,466	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,443.00000	1,367	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		694.00000	770	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,562.00000	1,481	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		612.00000	684	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		1,592.00000	1,510	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		593.00000	663	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		1,531.00000	1,452	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		632.00000	705	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,304.00000	1,241	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		804.00000	894	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		1,087.00000	1,054	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,088.00000	1,207	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.87480	14.02470		27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		802.00000	1,608	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		27.00000	983	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		28.00000	990	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		854.00000	1,965	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		0.00000	1,504	26.93	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	13.45	Put			0.00000	1,079	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	1,466	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			0.00000	1,142	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	1,426	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			0.00000	1,202	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	1,388	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			0.00000	1,263	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	1,351	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			0.00000	1,326	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	1,315	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			0.00000	1,390	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	1,281	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			0.00000	1,456	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	1,248	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			0.00000	1,523	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	1,216	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			0.00000	1,591	28.52	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.52700		242.41300		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			295.45200		294.36600		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			303.11200		301.99900		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			290.86200		289.72700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.93300		125.69800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.19800		128.95700		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			131.98100		131.73300		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			297.27200		296.23050		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			304.97850		303.91250		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			311.54700		310.45300		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			337.69000		337.69000		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			346.19600		346.19600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			331.38700		330.75900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.80600		7.84900		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.84800		8.89200		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.22900		8.28900		36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J201 On 22/12/2014 jSwap				8.62700	8.67200		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap				8.88900	8.93300		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap				8.74800	8.79000		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap				8.69600	8.73800		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra				8.34300	8.34300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra				7.08600	7.10800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra				6.92300	6.97100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote				7.58200	7.63200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote				7.56700	7.62500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote				8.25600	8.30000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote				8.28700	8.33600		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote				8.51900	8.56200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote				8.52000	8.56500		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod				10.62600	10.62300		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod				10.18700	10.17800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod				9.87300	9.85800		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod				10.01400	10.00300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future				285.53500	284.27300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				292.93700	291.64400		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future				299.24600	297.92100		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future				6.37500	6.41400		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,610.00000	3,661	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future				5.87200	5.92300		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,953.00000	4,007	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			9.00000	9	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,200.00000	4,254	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			6.00000	6	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			1,293.00000	1,292	1.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 05/11/2009 Bond Future	6.50	Put			72.00000	71	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.82600		7.88700		12.40	0.00	0	10,321.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,152.00000	1,239	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,890.00000	4,625	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			320.00000	348	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,643.00000	8,320	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,813.00000	7,095	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			606.00000	536	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.77500		7.84000		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,147.00000	9,415	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,599.00000	1,505	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.78600		7.85500		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,344.00000	4,507	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,266.00000	6,058	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.81400		7.88800		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			5,943.00000	6,128	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,655.00000	6,459	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.23500		8.29600		26.15	0.00	0	12,847.00
R186 On 07/05/2009 Bond Future	8.00	Call			3,880.00000	4,117	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,061.00000	6,652	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			1,435.00000	1,540	25.94	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			13,256.00000	12,715	25.94	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			9,516.00000	9,951	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,426.00000	2,216	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			377.00000	408	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			21,751.00000	21,137	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.19600		8.25900		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			13,014.00000	13,433	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,588.00000	5,342	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			4,889.00000	5,118	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,273.00000	12,837	26.16	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.19600		8.26000		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			15,272.00000	15,686	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,911.00000	7,655	28.72	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			7,832.00000	8,101	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,156.00000	15,755	27.71	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.20900		8.27500		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			12,914.00000	13,274	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,173.00000	12,849	28.28	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,071.00000	1,064	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R196 On 07/05/2009 Bond Future	11.00	Put			605.00000	598	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.78600		7.83700		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,540.00000	6,740	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			306.00000	272	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.68000		7.73400		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,572.00000	7,753	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,104.00000	1,046	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.64800		7.70500		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,753.00000	3,864	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,633.00000	4,500	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.64200		7.70300		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,389.00000	4,506	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,225.00000	5,092	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.25900		8.33000		17.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,207.00000	5,493	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,345.00000	1,209	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.19800		8.27200		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,978.00000	8,268	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,494.00000	2,353	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.19900		8.27600		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,046.00000	4,217	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,584.00000	8,315	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.22100		8.30300		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,938.00000	7,167	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,511.00000	7,285	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.26500		8.34600		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,609.00000	4,925	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			2,057.00000	1,851	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,609.00000	1,760	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			5,538.00000	5,167	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			5,604.00000	5,958	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,516.00000	1,348	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.21300		8.29800		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,610.00000	8,975	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,806.00000	2,630	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.21300		8.30100		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,450.00000	4,666	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,607.00000	9,273	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.23200		8.32400		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			7,321.00000	7,608	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,082.00000	7,805	20.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 07/05/2009 Bond Future			7.69400	7.74400		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call		5,025.00000	5,182	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		340.00000	305	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.56800	7.62200		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		1,838.00000	1,906	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,164.00000	4,033	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		6,630.00000	6,784	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		842.00000	796	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.52000	7.57900		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		3,309.00000	3,407	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,587.00000	3,478	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.50000	7.56300		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		3,867.00000	3,970	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,078.00000	3,970	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.29000	8.36100		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		5,761.00000	6,073	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,657.00000	1,498	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.24500	8.31900		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		8,902.00000	9,225	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		3,060.00000	2,896	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.24500	8.32100		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		4,643.00000	4,835	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,145.00000	9,844	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.26100	8.34000		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		7,792.00000	8,050	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		8,365.00000	8,120	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.30700	8.38200		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		4,796.00000	5,098	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		2,331.00000	2,120	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.29700	8.37400		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		8,967.00000	9,310	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		3,304.00000	3,125	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.34200	8.42000		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		5,230.00000	5,447	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		9,835.00000	9,532	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.42700	8.50600		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		8,658.00000	8,930	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		8,697.00000	8,453	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.99000	8.06000		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		9,413.00000	9,899	35.34	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 07/05/2009 Bond Future	9.00	Put			1,494.00000	1,335	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.95400		8.02600		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,058.00000	11,488	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,812.00000	4,575	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.94900		8.02300		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			6,722.00000	7,007	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,362.00000	13,962	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			0.00000	18,054	38.02	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			0.00000	3,706	38.02	9,265,000.00	2,500	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			5,846.00000	6,104	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,203.00000	15,776	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			7.95400		8.02900		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			9,539.00000	9,873	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,632.00000	14,273	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			20,378.00000	20,898	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,128.00000	4,955	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			293.49300		292.46100		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			301.10100		300.04500		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			307.58600		306.50200		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.69880		6.72500		30.85	2,009,640.00	300	12,735.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			111.00000	105	30.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			86.00000	106	30.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			73.00000	71	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			148.00000	173	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			90.00000	87	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			115.00000	138	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			166.00000	154	28.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			41.00000	55	28.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			249.00000	228	29.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			24.00000	29	29.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			295.00000	275	31.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			20.00000	26	31.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			206.00000	189	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			31.00000	41	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			206.00000	189	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			31.00000	41	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			136.00000	128	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			61.00000	79	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			166.00000	154	28.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			41.00000	55	28.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			136.00000	128	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			61.00000	79	29.66	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 16/03/2009 Currency Future	6.70	Call		111.00000	105	30.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		86.00000	106	30.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		60.00000	59	34.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		185.00000	210	34.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		73.00000	71	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		148.00000	173	33.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		39.00000	38	36.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		264.00000	289	36.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		48.00000	48	35.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		223.00000	249	35.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		39.00000	38	36.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		264.00000	289	36.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		32.00000	30	36.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		307.00000	331	36.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		25.00000	26	38.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		350.00000	377	38.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		48.00000	48	35.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		223.00000	249	35.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		0.00000	1	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		925.00000	952	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		0.00000	0	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,075.00000	1,101	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		1.00000	2	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		776.00000	803	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		6.00000	7	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		581.00000	608	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		15.00000	17	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		440.00000	468	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		20.00000	23	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		395.00000	424	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		387.00000	369	36.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		12.00000	20	36.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		480.00000	461	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		5.00000	12	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		433.00000	416	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		8.00000	17	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		343.00000	322	34.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		18.00000	23	34.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		295.00000	275	31.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		20.00000	26	31.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		25.00000	26	38.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		350.00000	377	38.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		528.00000	507	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		3.00000	8	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		343.00000	322	34.86	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 16/03/2009 Currency Future	6.40	Put		18.00000	23	34.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		15.00000	17	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		440.00000	468	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		12.00000	13	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		487.00000	514	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		6.00000	7	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		581.00000	608	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		3.00000	4	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		678.00000	705	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		8.00000	9	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		533.00000	561	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		4.00000	5	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		629.00000	656	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		626.00000	603	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		1.00000	4	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		528.00000	507	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		3.00000	8	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		825.00000	799	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		0.00000	1	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		725.00000	700	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put		0.00000	2	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call		775.00000	750	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put		0.00000	1	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call		676.00000	651	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put		1.00000	2	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		577.00000	555	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		2.00000	6	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		577.00000	555	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		2.00000	6	38.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		12.00000	13	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		487.00000	514	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		3.00000	4	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		678.00000	705	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		2.00000	3	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		727.00000	754	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		1.00000	1	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		826.00000	852	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		1.00000	1	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		876.00000	902	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		0.00000	0	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		975.00000	1,002	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		0.00000	0	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,175.00000	1,201	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		0.00000	0	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,175.00000	1,201	39.98	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 16/03/2009 Currency Future	8.00	Call		0.00000	0	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,275.00000	1,301	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		0.00000	0	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,375.00000	1,401	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		0.00000	0	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,475.00000	1,501	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		0.00000	0	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,025.00000	1,051	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		0.00000	0	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,125.00000	1,151	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		0.00000	0	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,225.00000	1,251	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		0.00000	0	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,325.00000	1,351	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		20.00000	23	39.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		395.00000	424	39.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.80000	6.82340		28.00	2,040,000.00	300	1,770.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		391.00000	385	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		368.00000	385	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		354.00000	349	28.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		431.00000	449	28.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		372.00000	367	28.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		399.00000	417	28.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		391.00000	385	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		368.00000	385	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		430.00000	424	27.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		307.00000	324	27.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		500.00000	491	26.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		226.00000	241	26.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		526.00000	516	25.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		203.00000	216	25.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		475.00000	467	26.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		251.00000	267	26.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		452.00000	445	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		278.00000	295	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		410.00000	404	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		337.00000	354	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		452.00000	445	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		278.00000	295	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		430.00000	424	27.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		307.00000	324	27.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		337.00000	333	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		464.00000	483	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		337.00000	333	29.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		464.00000	483	29.03	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	6.90	Call			354.00000	349	28.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			431.00000	449	28.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			372.00000	367	28.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			399.00000	417	28.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			307.00000	303	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			533.00000	553	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			322.00000	318	29.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			498.00000	518	29.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			293.00000	290	30.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			569.00000	590	30.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			279.00000	277	30.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			606.00000	627	30.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			307.00000	303	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			533.00000	553	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			279.00000	277	30.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			606.00000	627	30.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			126.00000	119	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,102.00000	1,119	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			109.00000	103	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,186.00000	1,203	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			165.00000	157	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			942.00000	957	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			215.00000	205	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			792.00000	805	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			255.00000	249	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			682.00000	699	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			267.00000	265	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			643.00000	665	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			500.00000	491	26.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			226.00000	241	26.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			558.00000	544	25.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			185.00000	194	25.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			591.00000	573	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			167.00000	173	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			591.00000	573	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			167.00000	173	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			660.00000	641	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			136.00000	141	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			267.00000	265	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			643.00000	665	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			244.00000	233	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			721.00000	733	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			215.00000	205	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			792.00000	805	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			189.00000	180	30.79	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	7.50	Put		865.00000	880	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		229.00000	219	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		756.00000	769	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		202.00000	192	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		828.00000	842	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		733.00000	713	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		110.00000	113	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		891.00000	870	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		68.00000	70	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		810.00000	790	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		87.00000	90	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		733.00000	713	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		110.00000	113	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		660.00000	641	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		136.00000	141	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		850.00000	830	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		77.00000	80	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		771.00000	751	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		98.00000	101	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		696.00000	677	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		123.00000	127	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		625.00000	606	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		151.00000	156	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		771.00000	751	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		98.00000	101	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		177.00000	168	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		903.00000	918	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		154.00000	147	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		981.00000	997	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		244.00000	233	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		721.00000	733	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		144.00000	137	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,021.00000	1,037	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		144.00000	137	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,021.00000	1,037	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		126.00000	119	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,102.00000	1,119	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		109.00000	103	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,186.00000	1,203	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		94.00000	89	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,271.00000	1,289	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		81.00000	76	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,358.00000	1,376	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		70.00000	66	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,447.00000	1,466	30.79	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	8.30	Call		60.00000	56	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,537.00000	1,556	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		70.00000	66	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,447.00000	1,466	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		177.00000	168	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		903.00000	918	30.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		558.00000	544	25.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		185.00000	194	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.87680	6.89700		27.80	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		536.00000	540	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		539.00000	564	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		501.00000	506	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		604.00000	629	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		536.00000	540	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		539.00000	564	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		555.00000	559	27.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		508.00000	532	27.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		593.00000	598	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		446.00000	472	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		632.00000	636	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		385.00000	410	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		654.00000	657	26.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		357.00000	380	26.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		612.00000	617	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		415.00000	440	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		612.00000	617	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		415.00000	440	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		575.00000	578	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		478.00000	502	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		632.00000	636	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		385.00000	410	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		518.00000	523	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		571.00000	596	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		485.00000	490	28.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		638.00000	663	28.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		518.00000	523	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		571.00000	596	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		485.00000	490	28.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		638.00000	663	28.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		454.00000	459	29.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		707.00000	732	29.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		469.00000	474	28.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		672.00000	697	28.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		469.00000	474	28.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		672.00000	697	28.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.50	Call			711.00000	702	25.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			314.00000	326	25.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			439.00000	445	29.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			742.00000	768	29.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			412.00000	414	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			815.00000	837	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			741.00000	727	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			294.00000	300	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			682.00000	679	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			335.00000	352	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			454.00000	459	29.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			707.00000	732	29.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			425.00000	431	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			778.00000	804	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			804.00000	789	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			257.00000	262	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			741.00000	727	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			294.00000	300	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			575.00000	578	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			478.00000	502	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			412.00000	414	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			815.00000	837	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			387.00000	380	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			890.00000	903	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			439.00000	445	29.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			742.00000	768	29.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			387.00000	380	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			890.00000	903	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			355.00000	348	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			958.00000	971	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			400.00000	396	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			853.00000	870	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			371.00000	364	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			924.00000	937	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			340.00000	333	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			993.00000	1,007	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			836.00000	821	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			239.00000	244	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			772.00000	757	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			275.00000	281	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			869.00000	854	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			222.00000	227	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			682.00000	679	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			335.00000	352	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			772.00000	757	25.41	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	6.40	Put		275.00000	281	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.93850	6.95960		27.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		333.00000	782	26.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		23.00000	494	26.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		0.00000	845	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		0.00000	406	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		0.00000	802	26.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		0.00000	463	26.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		0.00000	764	26.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		0.00000	525	26.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		0.00000	726	27.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		0.00000	587	27.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		0.00000	687	27.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		0.00000	648	27.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		0.00000	651	28.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		0.00000	712	28.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		0.00000	617	28.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		0.00000	779	28.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		0.00000	586	28.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		0.00000	848	28.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		0.00000	557	29.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		0.00000	919	29.22	0.00	0	0.00

Total for Derivatives:							902,661,926.90	87,249	543,638.00
-------------------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------

Grand Total:							902,661,926.90	87,249	543,638.00
---------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------