



# Daily MTM Report

Daily summary for 04/03/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR3 On 23/04/2009 Bond			16.73300	16.73300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.64000	6.88500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.96000	8.09000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.34000	8.46500			0.00	0	0.00
R201 On 21/12/2014 Bond			7.91500	8.04500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.40000	8.54000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.44000	8.57000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.82500	7.96000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.47500	8.60000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.49400	8.62000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.16000	8.28000			0.00	0	0.00

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

### Derivatives

\$ / R On 16/03/2009 Currency Future			10.43820	10.52330		32.30	12,150,064.80	1,164	194,901.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		264.00000	218	32.77	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		241.00000	280	32.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		312.00000	259	31.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		188.00000	221	31.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		469.00000	393	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		96.00000	105	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call		683.00000	600	32.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put		59.00000	62	32.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call		595.00000	515	31.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put		72.00000	77	31.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		552.00000	473	30.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		79.00000	85	30.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		429.00000	363	29.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		106.00000	124	29.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		367.00000	307	30.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		143.00000	169	30.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		338.00000	282	31.32	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		165.00000	194	31.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		510.00000	433	30.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		87.00000	95	30.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		469.00000	393	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		96.00000	105	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		223.00000	184	33.74	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		300.00000	346	33.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		639.00000	557	32.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		65.00000	69	32.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		818.00000	734	34.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		45.00000	46	34.91	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		909.00000	826	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		35.00000	37	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		773.00000	689	34.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		49.00000	51	34.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		510.00000	433	30.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		87.00000	95	30.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		397.00000	334	30.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		124.00000	145	30.37	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	10.40	Call			312.00000	259	31.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			188.00000	221	31.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			552.00000	473	30.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			79.00000	85	30.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			10.00000	9	45.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			1,787.00000	1,870	45.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			727.00000	644	33.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			54.00000	56	33.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			429.00000	363	29.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			106.00000	124	29.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			287.00000	238	32.30	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			214.00000	250	32.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			367.00000	307	30.85	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			143.00000	169	30.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			134.00000	111	36.79	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			511.00000	572	36.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			97.00000	80	38.93	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			674.00000	742	38.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			338.00000	282	31.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			165.00000	194	31.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			114.00000	94	37.86	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			591.00000	656	37.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			683.00000	600	32.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			59.00000	62	32.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			727.00000	644	33.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			54.00000	56	33.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			953.00000	870	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			30.00000	32	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,045.00000	961	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			21.00000	22	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			999.00000	915	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			25.00000	27	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			953.00000	870	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			30.00000	32	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			223.00000	184	33.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			300.00000	346	33.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			243.00000	200	33.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			270.00000	312	33.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			188.00000	155	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			365.00000	416	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			146.00000	120	36.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			472.00000	532	36.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			124.00000	102	37.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			550.00000	614	37.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			205.00000	169	34.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	10.65	Put			332.00000	380	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			173.00000	142	35.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			399.00000	454	35.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			61.00000	51	42.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			937.00000	1,013	42.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			56.00000	48	42.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			983.00000	1,060	42.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			45.00000	39	44.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,122.00000	1,201	44.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,623.00000	2,538	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,233.00000	1,149	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			10.00000	10	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			865.00000	780	35.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			41.00000	41	35.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,138.00000	1,054	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			15.00000	15	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,330.00000	1,245	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			7.00000	7	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,774.00000	1,689	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			1.00000	1	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,724.00000	1,639	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			1.00000	1	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,924.00000	1,838	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,924.00000	1,838	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,974.00000	1,888	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,123.00000	2,038	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,073.00000	1,988	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,023.00000	1,938	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,223.00000	2,138	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,974.00000	1,888	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,473.00000	2,388	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,373.00000	2,288	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,273.00000	2,188	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	0	36.26	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 16/03/2009 Currency Future	8.35	Call			2,173.00000	2,088	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,874.00000	1,789	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,675.00000	1,589	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			1.00000	1	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,173.00000	2,088	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,073.00000	1,988	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,675.00000	1,589	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			1.00000	1	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,575.00000	1,490	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			2.00000	2	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,523.00000	2,438	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,423.00000	2,338	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,323.00000	2,238	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,824.00000	1,739	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			1.00000	1	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,423.00000	2,338	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,323.00000	2,238	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,824.00000	1,739	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			1.00000	1	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,724.00000	1,639	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			1.00000	1	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,625.00000	1,540	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			2.00000	2	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,473.00000	2,388	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,373.00000	2,288	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,874.00000	1,789	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,223.00000	2,138	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,526.00000	1,441	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			3.00000	3	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,428.00000	1,343	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			4.00000	4	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,330.00000	1,245	36.26	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 16/03/2009 Currency Future	9.20	Put		7.00000	7	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call		1,428.00000	1,343	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put		4.00000	4	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call		1,138.00000	1,054	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put		15.00000	15	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call		865.00000	780	35.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put		41.00000	41	35.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call		1,625.00000	1,540	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put		2.00000	2	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call		1,233.00000	1,149	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put		10.00000	10	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		773.00000	689	34.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		49.00000	51	34.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call		1,186.00000	1,101	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put		12.00000	13	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call		1,091.00000	1,007	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put		18.00000	19	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		639.00000	557	32.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		65.00000	69	32.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call		243.00000	200	33.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put		270.00000	312	33.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		205.00000	169	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put		332.00000	380	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call		105.00000	87	38.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put		632.00000	699	38.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call		89.00000	74	39.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put		716.00000	786	39.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call		158.00000	130	35.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put		435.00000	492	35.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		134.00000	111	36.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		511.00000	572	36.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call		158.00000	130	35.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put		435.00000	492	35.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call		83.00000	69	40.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put		759.00000	831	40.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call		71.00000	59	41.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put		847.00000	921	41.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call		71.00000	59	41.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put		847.00000	921	41.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call		52.00000	45	43.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put		1,029.00000	1,106	43.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call		39.00000	34	45.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put		1,216.00000	1,296	45.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		34.00000	29	45.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,311.00000	1,391	45.89	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			27.00000	23	45.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,404.00000	1,485	45.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			22.00000	18	45.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,498.00000	1,580	45.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			105.00000	87	38.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			632.00000	699	38.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			89.00000	74	39.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			716.00000	786	39.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			76.00000	64	40.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			803.00000	876	40.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			66.00000	55	41.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			892.00000	967	41.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			49.00000	42	43.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,075.00000	1,154	43.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			42.00000	37	44.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,169.00000	1,248	44.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			37.00000	32	45.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,263.00000	1,344	45.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			31.00000	26	45.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,357.00000	1,437	45.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			34.00000	29	45.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,311.00000	1,391	45.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			97.00000	80	38.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			674.00000	742	38.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			146.00000	120	36.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			472.00000	532	36.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			999.00000	915	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			25.00000	27	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,282.00000	1,197	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			8.00000	8	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,091.00000	1,007	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			18.00000	19	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,379.00000	1,294	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			5.00000	5	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,186.00000	1,101	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			12.00000	13	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			909.00000	826	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			35.00000	37	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			45.00000	39	44.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,122.00000	1,201	44.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			66.00000	55	41.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			892.00000	967	41.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.62700		10.71240		29.48	86,854,471.00	8,173	39,643.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			661.00000	629	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			649.00000	702	29.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.80	Call			624.00000	593	30.26	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			712.00000	766	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			702.00000	666	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			589.00000	639	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			832.00000	790	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			420.00000	463	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			970.00000	917	27.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			307.00000	340	27.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			910.00000	864	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			348.00000	387	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			883.00000	839	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			371.00000	412	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			883.00000	839	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			371.00000	412	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			784.00000	747	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			472.00000	520	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			762.00000	726	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			500.00000	549	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			741.00000	707	29.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			529.00000	580	29.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			857.00000	814	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			395.00000	437	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			937.00000	890	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			325.00000	363	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,036.00000	978	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			274.00000	301	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,105.00000	1,044	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			242.00000	267	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,002.00000	945	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			290.00000	318	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			832.00000	790	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			420.00000	463	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			721.00000	686	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			559.00000	609	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			808.00000	768	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			445.00000	491	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			784.00000	747	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			472.00000	520	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			681.00000	647	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			619.00000	670	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			681.00000	647	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			619.00000	670	29.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,176.00000	1,114	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			214.00000	237	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,213.00000	1,149	26.89	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.70	Put			200.00000	222	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,140.00000	1,079	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			228.00000	252	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			970.00000	917	27.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			307.00000	340	27.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			808.00000	768	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			445.00000	491	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			702.00000	666	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			589.00000	639	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			721.00000	686	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			559.00000	609	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			589.00000	561	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			777.00000	834	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			541.00000	511	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			879.00000	934	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			508.00000	475	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			945.00000	998	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			606.00000	577	30.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			744.00000	800	30.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			624.00000	593	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			712.00000	766	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			573.00000	545	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			810.00000	868	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			437.00000	408	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,075.00000	1,131	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			347.00000	322	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,284.00000	1,345	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			333.00000	310	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,321.00000	1,383	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			295.00000	274	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,433.00000	1,497	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			489.00000	457	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			977.00000	1,030	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			606.00000	577	30.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			744.00000	800	30.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,365.00000	1,298	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			153.00000	171	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,070.00000	1,011	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			258.00000	284	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,288.00000	1,222	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			176.00000	195	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,140.00000	1,079	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			228.00000	252	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,445.00000	1,376	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			132.00000	149	26.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,827.00000	1,751	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			64.00000	74	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,827.00000	1,751	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			64.00000	74	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,962.00000	1,884	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			49.00000	57	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,007.00000	1,929	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			45.00000	52	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,053.00000	1,974	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			41.00000	47	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,146.00000	2,066	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			34.00000	39	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,099.00000	2,020	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			37.00000	43	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,287.00000	2,206	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			25.00000	29	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,099.00000	2,020	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			37.00000	43	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,916.00000	1,839	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			54.00000	62	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,478.00000	2,396	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			16.00000	19	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,382.00000	2,300	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			20.00000	23	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,193.00000	2,112	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			30.00000	35	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,739.00000	1,664	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			76.00000	87	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,653.00000	1,579	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			90.00000	102	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,430.00000	2,348	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			18.00000	21	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,335.00000	2,253	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			22.00000	26	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,240.00000	2,159	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			27.00000	32	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,871.00000	1,795	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			59.00000	68	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,783.00000	1,707	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			70.00000	80	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,696.00000	1,621	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			83.00000	94	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,672.00000	2,589	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			10.00000	12	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,575.00000	2,492	26.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.15	Put		13.00000	15	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		2,193.00000	2,112	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		30.00000	35	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		2,287.00000	2,206	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		25.00000	29	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		2,527.00000	2,444	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		14.00000	17	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		2,335.00000	2,253	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		22.00000	26	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		1,871.00000	1,795	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		59.00000	68	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		2,146.00000	2,066	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		34.00000	39	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		2,053.00000	1,974	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		41.00000	47	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,962.00000	1,884	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		49.00000	57	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		1,696.00000	1,621	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		83.00000	94	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,610.00000	1,537	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		98.00000	110	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,526.00000	1,455	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		114.00000	128	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,610.00000	1,537	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		98.00000	110	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		1,213.00000	1,149	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		200.00000	222	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		1,288.00000	1,222	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		176.00000	195	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,526.00000	1,455	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		114.00000	128	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		937.00000	890	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		325.00000	363	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		1,445.00000	1,376	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		132.00000	149	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		1,070.00000	1,011	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		258.00000	284	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,326.00000	1,260	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		164.00000	183	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,250.00000	1,186	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		188.00000	209	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		910.00000	864	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		348.00000	387	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call		642.00000	611	30.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put		680.00000	734	30.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.15	Call			508.00000	475	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			945.00000	998	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			471.00000	440	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,009.00000	1,063	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			557.00000	530	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			844.00000	903	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			526.00000	493	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			914.00000	966	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			589.00000	561	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			777.00000	834	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			526.00000	493	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			914.00000	966	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			454.00000	424	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,042.00000	1,097	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			421.00000	393	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,109.00000	1,166	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			390.00000	363	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,178.00000	1,236	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			361.00000	336	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,248.00000	1,309	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			405.00000	378	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,143.00000	1,201	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			375.00000	349	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,213.00000	1,272	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			320.00000	297	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,358.00000	1,420	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			272.00000	252	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,510.00000	1,575	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			250.00000	232	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,588.00000	1,655	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			230.00000	213	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,668.00000	1,736	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			211.00000	195	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,749.00000	1,818	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			308.00000	285	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,395.00000	1,458	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			283.00000	263	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,471.00000	1,536	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			261.00000	242	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,549.00000	1,615	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			240.00000	222	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,628.00000	1,695	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			375.00000	349	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,213.00000	1,272	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			250.00000	232	31.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.05	Put		1,588.00000	1,655	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		454.00000	424	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,042.00000	1,097	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		421.00000	393	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,109.00000	1,166	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		541.00000	511	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		879.00000	934	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		437.00000	408	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,075.00000	1,131	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		1,036.00000	978	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		274.00000	301	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,250.00000	1,186	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		188.00000	209	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		1,105.00000	1,044	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		242.00000	267	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,485.00000	1,415	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		123.00000	138	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,405.00000	1,336	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		142.00000	159	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,326.00000	1,260	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		164.00000	183	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.77510	10.86410		29.75	204,726.90	19	323.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		924.00000	905	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		910.00000	980	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		962.00000	942	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		848.00000	917	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		1,082.00000	1,061	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		668.00000	736	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,199.00000	1,166	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		535.00000	591	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,147.00000	1,122	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		583.00000	647	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,125.00000	1,101	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		610.00000	676	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		1,061.00000	1,041	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		697.00000	766	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1,022.00000	1,001	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		757.00000	826	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1,003.00000	981	29.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		789.00000	856	29.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,103.00000	1,081	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		639.00000	706	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		1,170.00000	1,144	28.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		556.00000	619	28.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,259.00000	1,218	27.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.10	Put		495.00000	543	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1,352.00000	1,309	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		438.00000	484	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,229.00000	1,189	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		514.00000	564	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		1,041.00000	1,022	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		727.00000	797	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1,022.00000	1,001	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		757.00000	826	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		924.00000	905	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		910.00000	980	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		1,041.00000	1,022	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		727.00000	797	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,147.00000	1,122	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		583.00000	647	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,199.00000	1,166	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		535.00000	591	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		1,417.00000	1,371	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		402.00000	446	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		1,384.00000	1,340	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		420.00000	465	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		1,320.00000	1,278	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		456.00000	503	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		769.00000	747	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		1,204.00000	1,272	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,450.00000	1,403	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		385.00000	428	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		1,384.00000	1,340	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		420.00000	465	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		1,586.00000	1,536	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		322.00000	361	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,517.00000	1,468	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		353.00000	393	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,450.00000	1,403	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		385.00000	428	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,103.00000	1,081	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		639.00000	706	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		1,622.00000	1,570	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		308.00000	345	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		1,551.00000	1,502	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		337.00000	377	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		1,483.00000	1,436	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		369.00000	410	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,289.00000	1,248	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		475.00000	523	27.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,125.00000	1,101	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		610.00000	676	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		1,657.00000	1,605	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		293.00000	330	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,517.00000	1,468	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		353.00000	393	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,259.00000	1,218	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		495.00000	543	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		982.00000	961	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		818.00000	886	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		943.00000	923	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		879.00000	948	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		905.00000	887	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		941.00000	1,012	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		870.00000	853	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,005.00000	1,078	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,229.00000	1,189	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		514.00000	564	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		887.00000	870	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		973.00000	1,045	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		852.00000	837	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,038.00000	1,112	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		819.00000	805	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,105.00000	1,180	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		943.00000	923	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		879.00000	948	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		852.00000	837	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,038.00000	1,112	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		788.00000	766	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,174.00000	1,241	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		905.00000	887	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		941.00000	1,012	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		836.00000	821	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,072.00000	1,146	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,289.00000	1,248	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		475.00000	523	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		836.00000	821	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,072.00000	1,146	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		804.00000	785	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,139.00000	1,210	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.89980	10.99290		29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		1,124.00000	1,103	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,131.00000	1,204	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		1,158.00000	1,139	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,066.00000	1,140	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 14/12/2009 Currency Future	10.60	Call			1,272.00000	1,249	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			880.00000	949	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,402.00000	1,374	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			709.00000	774	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,357.00000	1,331	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			764.00000	831	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,335.00000	1,310	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			792.00000	860	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,252.00000	1,230	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			910.00000	980	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,314.00000	1,289	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			821.00000	889	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,214.00000	1,193	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			971.00000	1,043	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,195.00000	1,174	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,002.00000	1,075	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,058.00000	2,000	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			265.00000	300	25.73	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,449.00000	1,419	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			656.00000	719	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,498.00000	1,466	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			605.00000	666	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,293.00000	1,269	28.78	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			850.00000	919	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,233.00000	1,211	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			940.00000	1,011	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,195.00000	1,174	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,002.00000	1,075	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,524.00000	1,490	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			581.00000	640	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,549.00000	1,515	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			557.00000	615	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,498.00000	1,466	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			605.00000	666	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,379.00000	1,352	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			736.00000	802	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			756.00000	748	32.74	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,063.00000	2,148	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			624.00000	619	34.16	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,631.00000	2,719	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,603.00000	1,565	26.98	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			510.00000	566	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,071.00000	1,052	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,228.00000	1,302	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,088.00000	1,069	30.17	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,195.00000	1,269	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1,021.00000	1,004	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,328.00000	1,404	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1,054.00000	1,036	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,261.00000	1,336	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		756.00000	748	32.74	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,063.00000	2,148	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		930.00000	916	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		1,537.00000	1,616	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		959.00000	944	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		1,466.00000	1,544	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		825.00000	814	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		1,832.00000	1,915	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		735.00000	728	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,142.00000	2,228	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		659.00000	653	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,466.00000	2,553	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		592.00000	587	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		2,799.00000	2,887	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		849.00000	838	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		1,756.00000	1,838	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		677.00000	671	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		2,384.00000	2,471	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		608.00000	602	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		2,715.00000	2,803	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		2,619.00000	2,544	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		126.00000	145	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		2,134.00000	2,071	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		241.00000	271	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		1,720.00000	1,673	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		427.00000	473	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		801.00000	791	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		1,908.00000	1,992	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		576.00000	572	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		2,883.00000	2,972	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		2,704.00000	2,628	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		111.00000	129	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		2,211.00000	2,146	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		218.00000	246	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		1,784.00000	1,735	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		391.00000	435	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,449.00000	1,419	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		656.00000	719	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		989.00000	973	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		1,396.00000	1,474	30.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.60	Call			696.00000	689	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,303.00000	2,389	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,370.00000	2,301	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			177.00000	201	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,917.00000	1,863	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			324.00000	364	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			875.00000	863	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,682.00000	1,763	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			534.00000	530	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,141.00000	3,230	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,289.00000	2,222	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			197.00000	223	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,850.00000	1,798	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			357.00000	398	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			715.00000	708	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,222.00000	2,308	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			608.00000	602	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,715.00000	2,803	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			520.00000	517	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,227.00000	3,318	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,451.00000	2,380	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			158.00000	181	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,987.00000	1,931	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			294.00000	331	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			902.00000	889	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,609.00000	1,689	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			641.00000	635	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,549.00000	2,636	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			547.00000	544	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,054.00000	3,144	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,534.00000	2,462	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			141.00000	162	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,658.00000	1,618	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			465.00000	518	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			778.00000	769	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			1,985.00000	2,069	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			659.00000	653	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,466.00000	2,553	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			561.00000	557	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			2,969.00000	3,058	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,410.00000	2,340	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			167.00000	191	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,952.00000	1,897	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			309.00000	347	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,576.00000	1,540	27.12	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 14/12/2009 Currency Future	9.95	Put			533.00000	590	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			888.00000	876	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,645.00000	1,726	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			746.00000	738	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,103.00000	2,188	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			633.00000	627	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,590.00000	2,677	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			540.00000	537	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,097.00000	3,187	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,880.00000	2,801	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			87.00000	101	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,370.00000	2,301	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			177.00000	201	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			875.00000	863	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,682.00000	1,763	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,970.00000	2,889	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			77.00000	89	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,987.00000	1,931	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			294.00000	331	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			3,015.00000	2,934	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			72.00000	84	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,493.00000	2,421	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			150.00000	171	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			2,022.00000	1,965	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			279.00000	315	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,630.00000	1,592	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			487.00000	542	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,106.00000	1,086	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,163.00000	1,236	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			915.00000	902	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,573.00000	1,653	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			767.00000	759	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,024.00000	2,109	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			650.00000	644	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,507.00000	2,594	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			3,152.00000	3,069	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			59.00000	69	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,134.00000	2,071	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			241.00000	271	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			801.00000	791	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			1,908.00000	1,992	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			3,106.00000	3,024	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			63.00000	74	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,576.00000	2,503	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			133.00000	153	25.38	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 14/12/2009 Currency Future	9.15	Call			2,096.00000	2,035	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			253.00000	285	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,689.00000	1,645	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			446.00000	496	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,141.00000	1,121	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,098.00000	1,171	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			944.00000	930	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,501.00000	1,580	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			790.00000	780	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			1,947.00000	2,030	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			584.00000	579	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			2,841.00000	2,929	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,337.00000	3,252	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			44.00000	53	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,792.00000	2,714	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			99.00000	114	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,021.00000	1,004	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,328.00000	1,404	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,384.00000	3,299	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			41.00000	49	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,836.00000	2,757	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			93.00000	107	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,329.00000	2,261	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			186.00000	212	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,883.00000	1,830	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			340.00000	381	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,037.00000	1,020	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,294.00000	1,370	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			862.00000	851	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,719.00000	1,801	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,431.00000	3,345	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			38.00000	46	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			3,060.00000	2,979	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			67.00000	79	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,058.00000	2,000	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			265.00000	300	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,748.00000	2,671	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			105.00000	121	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,250.00000	2,184	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			207.00000	234	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,816.00000	1,766	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			374.00000	416	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,474.00000	1,442	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			631.00000	692	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			1,005.00000	989	30.70	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 14/12/2009 Currency Future	11.35	Put		1,362.00000	1,439	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		837.00000	826	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		1,794.00000	1,876	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		705.00000	698	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,263.00000	2,349	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		514.00000	511	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,271.00000	3,361	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		2,289.00000	2,222	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		197.00000	223	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		849.00000	838	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		1,756.00000	1,838	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		496.00000	493	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,403.00000	3,493	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		508.00000	505	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,315.00000	3,405	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		2,329.00000	2,261	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		186.00000	212	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		862.00000	851	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,719.00000	1,801	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		725.00000	718	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,182.00000	2,268	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		527.00000	524	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,184.00000	3,274	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		484.00000	476	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,491.00000	3,576	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,925.00000	2,845	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		82.00000	95	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,792.00000	2,714	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		99.00000	114	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,880.00000	2,801	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		87.00000	101	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		3,337.00000	3,252	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		44.00000	53	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		3,015.00000	2,934	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		72.00000	84	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.11440	11.24750		29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,311.00000	1,296	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,313.00000	1,432	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,347.00000	1,331	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,249.00000	1,366	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,462.00000	1,443	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,065.00000	1,179	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,565.00000	1,541	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		917.00000	1,026	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		1,502.00000	1,482	29.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,005.00000	1,117	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,482.00000	1,463	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,034.00000	1,148	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,404.00000	1,385	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,156.00000	1,271	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,424.00000	1,404	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,126.00000	1,240	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,385.00000	1,367	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,187.00000	1,302	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,443.00000	1,423	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,095.00000	1,209	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		1,523.00000	1,501	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		975.00000	1,087	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,565.00000	1,541	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		917.00000	1,026	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,482.00000	1,463	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,034.00000	1,148	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,366.00000	1,349	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,218.00000	1,334	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,293.00000	1,279	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,346.00000	1,465	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,245.00000	1,233	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,438.00000	1,559	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,276.00000	1,262	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,378.00000	1,498	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		1,329.00000	1,313	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,281.00000	1,399	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		999.00000	995	32.11	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,052.00000	2,180	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,934.00000	1,889	27.16	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		537.00000	624	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,276.00000	1,262	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,378.00000	1,498	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,259.00000	1,246	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,411.00000	1,532	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		1,178.00000	1,168	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		1,581.00000	1,704	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		1,242.00000	1,230	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,445.00000	1,566	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		1,226.00000	1,214	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,478.00000	1,600	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		1,148.00000	1,139	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		1,650.00000	1,774	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		1,210.00000	1,199	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		1,512.00000	1,634	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,194.00000	1,183	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,546.00000	1,669	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,631.00000	1,603	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			833.00000	939	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,991.00000	1,943	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			494.00000	578	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,879.00000	1,837	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			582.00000	673	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,826.00000	1,787	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			629.00000	722	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,775.00000	1,738	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			677.00000	774	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,725.00000	1,692	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			728.00000	827	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,677.00000	1,647	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			780.00000	882	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			941.00000	938	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,243.00000	2,373	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,142.00000	2,085	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			395.00000	470	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,194.00000	1,183	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,546.00000	1,669	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			726.00000	717	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,179.00000	3,302	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,239.00000	2,176	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			341.00000	412	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,462.00000	1,443	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,065.00000	1,179	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			753.00000	750	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,056.00000	3,186	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,305.00000	2,239	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			308.00000	375	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			769.00000	770	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			2,971.00000	3,105	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,343.00000	2,271	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			295.00000	357	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,366.00000	1,349	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,218.00000	1,334	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			777.00000	778	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,930.00000	3,063	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,419.00000	2,338	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			272.00000	323	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			794.00000	794	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,846.00000	2,980	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,119.00000	1,110	31.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,721.00000	1,846	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		672.00000	664	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		3,374.00000	3,499	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		2,021.00000	1,970	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		473.00000	556	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		1,163.00000	1,153	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		1,615.00000	1,739	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,133.00000	1,125	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,686.00000	1,810	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		682.00000	674	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,335.00000	3,460	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,879.00000	1,837	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		582.00000	673	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		1,119.00000	1,110	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,721.00000	1,846	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		1,090.00000	1,083	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		1,793.00000	1,919	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		1,063.00000	1,057	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		1,866.00000	1,992	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		631.00000	624	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,533.00000	3,660	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,963.00000	1,916	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		515.00000	601	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,293.00000	1,279	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,346.00000	1,465	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,133.00000	1,125	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,686.00000	1,810	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		1,104.00000	1,097	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		1,757.00000	1,882	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		661.00000	654	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,414.00000	3,539	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		2,080.00000	2,027	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		433.00000	512	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		704.00000	695	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,256.00000	3,381	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		2,206.00000	2,145	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		359.00000	431	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		2,272.00000	2,207	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		324.00000	393	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		761.00000	762	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,013.00000	3,147	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		2,655.00000	2,566	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		208.00000	252	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,608.00000	1,582	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		861.00000	968	28.69	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.20	Call		811.00000	811	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		2,764.00000	2,897	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		2,536.00000	2,450	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		238.00000	286	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,543.00000	1,521	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		946.00000	1,056	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,385.00000	1,367	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,187.00000	1,302	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,347.00000	1,331	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,249.00000	1,366	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		785.00000	786	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		2,888.00000	3,021	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,443.00000	1,423	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,095.00000	1,209	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,259.00000	1,246	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,411.00000	1,532	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		745.00000	739	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		3,098.00000	3,225	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		2,615.00000	2,527	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		218.00000	263	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		1,586.00000	1,561	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		889.00000	997	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,543.00000	1,521	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		946.00000	1,056	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		802.00000	803	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		2,805.00000	2,938	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		2,497.00000	2,412	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		249.00000	298	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		0.00000	728	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		0.00000	3,263	34.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.74460	14.77720		26.32	884,676.00	60	14,021.00
£ / R On 16/03/2009 Currency Future	14.80	Call		274.00000	259	26.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		297.00000	314	26.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		338.00000	321	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		211.00000	226	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		491.00000	458	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		114.00000	113	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call		643.00000	609	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put		66.00000	64	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		527.00000	494	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		100.00000	99	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call		456.00000	423	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put		129.00000	129	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		362.00000	344	25.00	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 16/03/2009 Currency Future	14.60	Put		185.00000	199	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call		421.00000	395	24.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put		144.00000	151	24.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		338.00000	321	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		211.00000	226	25.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call		315.00000	299	25.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put		238.00000	254	25.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		362.00000	344	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		185.00000	199	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		565.00000	531	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		87.00000	86	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call		294.00000	278	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put		267.00000	283	26.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		491.00000	458	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		114.00000	113	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		565.00000	531	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		87.00000	86	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		769.00000	734	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		42.00000	40	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call		684.00000	650	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put		57.00000	55	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		388.00000	369	24.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		161.00000	174	24.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		255.00000	241	27.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		328.00000	346	27.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		192.00000	180	28.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put		465.00000	485	28.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		238.00000	224	27.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put		361.00000	379	27.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		180.00000	169	29.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		502.00000	524	29.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call		168.00000	158	29.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put		540.00000	563	29.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call		206.00000	194	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put		429.00000	449	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call		902.00000	868	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put		25.00000	23	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call		948.00000	914	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put		21.00000	19	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call		726.00000	692	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put		49.00000	47	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		388.00000	369	24.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		161.00000	174	24.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call		222.00000	208	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put		394.00000	414	27.93	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 16/03/2009 Currency Future	15.30	Call			137.00000	131	31.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			660.00000	686	31.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			82.00000	81	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			955.00000	986	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			55.00000	54	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,127.00000	1,159	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			90.00000	89	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			913.00000	944	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			128.00000	123	31.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			701.00000	729	31.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			120.00000	116	32.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			743.00000	772	32.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			128.00000	123	31.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			701.00000	729	31.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			106.00000	104	33.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			829.00000	859	33.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			137.00000	131	31.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			660.00000	686	31.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			99.00000	98	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			872.00000	903	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			35.00000	35	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,308.00000	1,341	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			74.00000	73	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			997.00000	1,029	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			90.00000	89	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			913.00000	944	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			61.00000	60	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,083.00000	1,115	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			25.00000	25	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,448.00000	1,481	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			28.00000	28	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,401.00000	1,434	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			49.00000	49	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,172.00000	1,204	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			35.00000	35	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,308.00000	1,341	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			20.00000	20	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,543.00000	1,575	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			15.00000	16	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,638.00000	1,671	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			15.00000	16	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,638.00000	1,671	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			44.00000	44	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,217.00000	1,249	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			12.00000	12	33.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	16.50	Put		1,735.00000	1,768	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		5.00000	5	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		2,078.00000	2,110	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call		6.00000	6	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put		1,979.00000	2,012	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call		2.00000	2	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put		2,425.00000	2,457	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call		1.00000	1	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put		2,723.00000	2,756	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call		0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put		3,273.00000	3,306	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call		0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put		3,873.00000	3,905	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call		0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put		4,023.00000	4,055	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call		0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put		3,723.00000	3,755	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call		0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put		3,173.00000	3,206	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call		0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put		3,673.00000	3,705	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call		4.00000	4	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put		2,176.00000	2,209	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call		32.00000	32	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put		1,354.00000	1,387	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call		9.00000	9	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put		1,832.00000	1,865	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call		39.00000	39	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put		1,262.00000	1,295	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call		120.00000	116	32.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		743.00000	772	32.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call		157.00000	148	30.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put		579.00000	604	30.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call		113.00000	110	32.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put		786.00000	815	32.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		274.00000	259	26.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		297.00000	314	26.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		238.00000	224	27.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put		361.00000	379	27.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call		147.00000	139	30.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put		619.00000	645	30.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call		61.00000	60	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put		1,083.00000	1,115	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		49.00000	49	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		1,172.00000	1,204	33.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	15.05	Call			192.00000	180	28.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			465.00000	485	28.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			168.00000	158	29.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			540.00000	563	29.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			99.00000	98	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			872.00000	903	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			67.00000	66	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,040.00000	1,072	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			55.00000	54	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,127.00000	1,159	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			82.00000	81	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			955.00000	986	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			25.00000	25	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,448.00000	1,481	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			20.00000	20	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,543.00000	1,575	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			7.00000	7	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,930.00000	1,963	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			39.00000	39	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,262.00000	1,295	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			32.00000	32	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,354.00000	1,387	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			9.00000	9	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,832.00000	1,865	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			5.00000	6	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,028.00000	2,061	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			22.00000	22	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,495.00000	1,528	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			17.00000	18	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,590.00000	1,623	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			14.00000	14	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,686.00000	1,719	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			11.00000	11	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,783.00000	1,816	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			8.00000	8	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,881.00000	1,914	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			49.00000	49	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,172.00000	1,204	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			3.00000	3	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,275.00000	2,308	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			2.00000	2	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,375.00000	2,407	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			1.00000	2	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,474.00000	2,507	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			1.00000	1	33.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	17.35	Put			2,574.00000	2,607	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,373.00000	3,405	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,473.00000	3,505	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,573.00000	3,605	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,773.00000	3,805	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,873.00000	3,905	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,973.00000	4,005	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,073.00000	4,105	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			1.00000	1	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,773.00000	2,806	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,873.00000	2,906	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,973.00000	3,006	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,073.00000	3,106	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,873.00000	2,906	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,073.00000	3,106	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,373.00000	3,405	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,573.00000	3,605	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,323.00000	3,356	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,423.00000	3,455	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,523.00000	3,555	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,623.00000	3,655	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,823.00000	3,855	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,923.00000	3,955	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,123.00000	4,155	33.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,673.00000	3,705	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,073.00000	4,105	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,173.00000	4,205	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,273.00000	4,305	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,373.00000	4,405	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,473.00000	4,505	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,773.00000	3,805	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,173.00000	4,205	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,273.00000	4,305	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	1	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,823.00000	2,856	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,923.00000	2,956	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,023.00000	3,056	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,123.00000	3,156	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			0.00000	0	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,223.00000	3,256	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			2.00000	2	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,325.00000	2,358	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			1.00000	1	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,524.00000	2,557	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			1.00000	1	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,624.00000	2,656	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			5.00000	6	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,028.00000	2,061	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			4.00000	4	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,127.00000	2,160	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			3.00000	3	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,226.00000	2,259	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			2.00000	2	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,325.00000	2,358	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	1	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,823.00000	2,856	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			17.00000	18	33.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	16.35	Put			1,590.00000	1,623	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			5.00000	5	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,078.00000	2,110	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			4.00000	4	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,127.00000	2,160	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			67.00000	66	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,040.00000	1,072	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			55.00000	54	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,127.00000	1,159	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			11.00000	11	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,783.00000	1,816	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			180.00000	169	29.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			502.00000	524	29.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			28.00000	28	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,401.00000	1,434	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			255.00000	241	27.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			328.00000	346	27.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			603.00000	569	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			76.00000	75	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			527.00000	494	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			100.00000	99	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,089.00000	1,055	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			12.00000	11	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			995.00000	961	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			17.00000	16	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			812.00000	778	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			35.00000	34	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,282.00000	1,249	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			5.00000	4	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,185.00000	1,151	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			8.00000	7	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			995.00000	961	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			17.00000	16	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,331.00000	1,298	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			4.00000	3	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,233.00000	1,200	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			6.00000	5	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,137.00000	1,103	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			10.00000	9	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,042.00000	1,008	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			14.00000	13	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			857.00000	823	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			30.00000	28	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			769.00000	734	23.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			42.00000	40	23.58	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			15.01430	15.04370		27.16	30,028.60	2	299.00
£ / R On 12/06/2009 Currency Future	15.05	Call		831.00000	839	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		837.00000	874	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		889.00000	897	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		745.00000	783	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		992.00000	999	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		599.00000	635	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,137.00000	1,136	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		494.00000	522	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		1,049.00000	1,049	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		555.00000	585	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		970.00000	978	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		627.00000	663	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		889.00000	897	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		745.00000	783	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		929.00000	937	26.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		685.00000	722	26.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		909.00000	917	26.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		715.00000	752	26.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		870.00000	877	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		776.00000	813	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		992.00000	999	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		599.00000	635	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call		949.00000	957	26.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put		655.00000	693	26.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		1,020.00000	1,021	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		577.00000	607	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		850.00000	858	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		806.00000	843	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		1,020.00000	1,021	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		577.00000	607	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call		1,078.00000	1,078	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put		534.00000	564	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		1,168.00000	1,166	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		474.00000	502	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		1,107.00000	1,107	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		514.00000	543	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		812.00000	820	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		869.00000	906	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		726.00000	735	28.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,033.00000	1,071	28.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		794.00000	802	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		900.00000	938	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		726.00000	735	28.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,033.00000	1,071	28.20	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 12/06/2009 Currency Future	15.05	Call			831.00000	839	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			837.00000	874	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			695.00000	704	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,102.00000	1,140	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			759.00000	768	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			966.00000	1,003	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,295.00000	1,291	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			401.00000	427	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,262.00000	1,259	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			419.00000	445	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,328.00000	1,324	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			384.00000	410	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			909.00000	917	26.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			715.00000	752	26.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			777.00000	785	27.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			933.00000	970	27.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			666.00000	675	28.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,172.00000	1,211	28.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			561.00000	566	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,417.00000	1,452	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			483.00000	489	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,590.00000	1,625	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			577.00000	582	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,384.00000	1,418	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			638.00000	647	29.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,245.00000	1,283	29.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			625.00000	634	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,281.00000	1,320	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			652.00000	661	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,208.00000	1,247	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			612.00000	616	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,318.00000	1,352	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			652.00000	661	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,208.00000	1,247	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			428.00000	433	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,734.00000	1,769	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			529.00000	534	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,485.00000	1,520	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			498.00000	504	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,554.00000	1,589	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			389.00000	395	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,846.00000	1,881	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			469.00000	474	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,625.00000	1,660	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			415.00000	420	29.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.40	Put		1,771.00000	1,806	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		365.00000	372	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		1,922.00000	1,957	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		343.00000	349	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		1,999.00000	2,035	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		332.00000	338	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		2,038.00000	2,074	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		402.00000	408	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		1,808.00000	1,844	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		455.00000	460	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		1,661.00000	1,696	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		321.00000	328	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,078.00000	2,113	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		255.00000	261	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		2,361.00000	2,397	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		273.00000	279	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		2,279.00000	2,314	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		200.00000	206	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		2,657.00000	2,692	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		162.00000	168	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		2,918.00000	2,953	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		104.00000	109	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		3,461.00000	3,495	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		66.00000	69	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		4,022.00000	4,055	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		58.00000	62	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		4,165.00000	4,198	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		77.00000	81	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		3,833.00000	3,867	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		108.00000	113	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		3,415.00000	3,449	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call		117.00000	122	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put		3,323.00000	3,357	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call		80.00000	84	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put		3,786.00000	3,820	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call		238.00000	244	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put		2,444.00000	2,480	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		441.00000	447	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		1,697.00000	1,733	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		594.00000	599	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		1,351.00000	1,385	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		812.00000	820	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		869.00000	906	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		743.00000	751	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		999.00000	1,037	28.04	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	15.40	Call			711.00000	720	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,067.00000	1,105	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			681.00000	690	28.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,137.00000	1,175	28.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			929.00000	937	26.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			685.00000	722	26.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			743.00000	751	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			999.00000	1,037	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			711.00000	720	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,067.00000	1,105	28.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			794.00000	802	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			900.00000	938	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			666.00000	675	28.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,172.00000	1,211	28.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			594.00000	599	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,351.00000	1,385	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			561.00000	566	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,417.00000	1,452	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			638.00000	647	29.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,245.00000	1,283	29.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			469.00000	474	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,625.00000	1,660	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			561.00000	566	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,417.00000	1,452	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			498.00000	504	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,554.00000	1,589	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			545.00000	550	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,451.00000	1,485	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			513.00000	519	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,519.00000	1,554	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			415.00000	420	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,771.00000	1,806	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			529.00000	534	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,485.00000	1,520	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			441.00000	447	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,697.00000	1,733	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			365.00000	372	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,922.00000	1,957	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			321.00000	328	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,078.00000	2,113	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			343.00000	349	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,999.00000	2,035	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			301.00000	307	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,157.00000	2,193	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			282.00000	288	29.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.00	Put		2,238.00000	2,274	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		301.00000	307	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		2,157.00000	2,193	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		264.00000	270	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		2,320.00000	2,355	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		377.00000	383	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		1,884.00000	1,919	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		354.00000	360	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		1,960.00000	1,996	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		311.00000	317	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		2,117.00000	2,153	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call		291.00000	297	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put		2,198.00000	2,233	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		483.00000	489	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		1,590.00000	1,625	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		428.00000	433	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		1,734.00000	1,769	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		311.00000	317	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		2,117.00000	2,153	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		222.00000	228	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		2,529.00000	2,564	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call		208.00000	213	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put		2,614.00000	2,649	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		194.00000	199	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		2,700.00000	2,735	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call		180.00000	186	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put		2,787.00000	2,822	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		100.00000	105	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		3,507.00000	3,541	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call		93.00000	98	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put		3,599.00000	3,633	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		86.00000	91	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		3,693.00000	3,726	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		74.00000	78	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		3,880.00000	3,914	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call		68.00000	72	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put		3,975.00000	4,008	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		63.00000	67	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		4,070.00000	4,103	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call		156.00000	162	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put		2,963.00000	2,998	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		146.00000	151	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		3,052.00000	3,087	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call		135.00000	140	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put		3,142.00000	3,176	29.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.15	Call			126.00000	131	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,232.00000	3,266	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			146.00000	151	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,052.00000	3,087	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			126.00000	131	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,232.00000	3,266	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			100.00000	105	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,507.00000	3,541	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			86.00000	91	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,693.00000	3,726	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			97.00000	101	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,553.00000	3,587	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			90.00000	94	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,646.00000	3,680	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			83.00000	87	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,739.00000	3,773	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			71.00000	75	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,927.00000	3,961	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			61.00000	64	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,117.00000	4,150	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			56.00000	60	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,212.00000	4,245	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			74.00000	78	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,880.00000	3,914	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			63.00000	67	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,070.00000	4,103	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			54.00000	57	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,260.00000	4,293	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			50.00000	53	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,356.00000	4,389	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			46.00000	49	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,452.00000	4,485	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			42.00000	45	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,549.00000	4,581	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			71.00000	75	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,927.00000	3,961	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			52.00000	55	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,308.00000	4,341	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			48.00000	51	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,404.00000	4,437	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			215.00000	221	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,571.00000	2,607	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			187.00000	193	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,743.00000	2,778	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			174.00000	180	29.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.70	Put			2,830.00000	2,865	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			151.00000	156	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,007.00000	3,042	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			140.00000	146	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,097.00000	3,131	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			130.00000	136	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,187.00000	3,221	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			121.00000	126	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,277.00000	3,312	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			264.00000	270	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,320.00000	2,355	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			246.00000	252	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,403.00000	2,438	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			230.00000	236	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,486.00000	2,522	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			215.00000	221	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,571.00000	2,607	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			151.00000	156	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,007.00000	3,042	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			354.00000	360	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,960.00000	1,996	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			255.00000	261	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,361.00000	2,397	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			273.00000	279	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,279.00000	2,314	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			222.00000	228	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,529.00000	2,564	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			194.00000	199	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,700.00000	2,735	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			402.00000	408	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,808.00000	1,844	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			577.00000	582	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,384.00000	1,418	29.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,049.00000	1,049	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			555.00000	585	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,430.00000	1,424	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			336.00000	360	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,361.00000	1,357	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			368.00000	393	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,230.00000	1,228	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			437.00000	464	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,572.00000	1,565	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			279.00000	300	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,500.00000	1,494	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			306.00000	329	25.80	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 12/06/2009 Currency Future	14.05	Call			1,361.00000	1,357	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			368.00000	393	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,609.00000	1,601	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			265.00000	287	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,536.00000	1,529	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			292.00000	315	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,465.00000	1,459	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			321.00000	344	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,395.00000	1,390	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			352.00000	376	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,199.00000	1,197	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			455.00000	483	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,465.00000	1,459	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			321.00000	344	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,137.00000	1,136	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			494.00000	522	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,295.00000	1,291	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			401.00000	427	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.23070		15.25970		27.73	76,153.50	5	38.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,230.00000	1,217	27.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,220.00000	1,237	27.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,268.00000	1,255	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,158.00000	1,175	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,386.00000	1,374	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			976.00000	994	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,519.00000	1,507	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			860.00000	876	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,438.00000	1,426	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			929.00000	946	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,386.00000	1,374	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			976.00000	994	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,288.00000	1,275	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,128.00000	1,144	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,328.00000	1,315	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,068.00000	1,084	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,367.00000	1,355	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,007.00000	1,024	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,308.00000	1,295	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,098.00000	1,114	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,349.00000	1,336	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,039.00000	1,055	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,412.00000	1,400	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			952.00000	970	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,367.00000	1,355	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,007.00000	1,024	27.02	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	15.30	Call		1,211.00000	1,199	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,251.00000	1,268	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		1,249.00000	1,236	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,189.00000	1,205	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		1,465.00000	1,453	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		905.00000	922	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		1,193.00000	1,181	27.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,283.00000	1,300	27.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		1,107.00000	1,096	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,447.00000	1,465	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		1,157.00000	1,146	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		1,348.00000	1,365	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		1,091.00000	1,080	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		1,481.00000	1,499	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		1,193.00000	1,181	27.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,283.00000	1,300	27.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		1,075.00000	1,064	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		1,515.00000	1,533	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		1,140.00000	1,129	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		1,380.00000	1,398	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,633.00000	1,619	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		773.00000	788	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		1,604.00000	1,590	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		794.00000	810	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		1,662.00000	1,648	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		752.00000	767	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		1,044.00000	1,033	28.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,584.00000	1,603	28.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		1,492.00000	1,480	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		882.00000	899	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		1,412.00000	1,400	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		952.00000	970	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1,175.00000	1,163	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,315.00000	1,333	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		1,751.00000	1,737	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		691.00000	706	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1,691.00000	1,677	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		731.00000	746	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		1,575.00000	1,562	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		816.00000	831	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		1,875.00000	1,860	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		616.00000	629	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		1,813.00000	1,798	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		653.00000	667	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1,691.00000	1,677	26.89	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			731.00000	746	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,907.00000	1,892	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			598.00000	611	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,844.00000	1,829	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			634.00000	648	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,782.00000	1,767	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			672.00000	686	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,721.00000	1,707	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			711.00000	726	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,547.00000	1,534	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			838.00000	854	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,211.00000	1,199	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,251.00000	1,268	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,014.00000	1,004	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,654.00000	1,673	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,175.00000	1,163	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,315.00000	1,333	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,044.00000	1,033	28.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,584.00000	1,603	28.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,014.00000	1,004	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,654.00000	1,673	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			981.00000	971	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,721.00000	1,740	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			944.00000	935	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			1,784.00000	1,804	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,308.00000	1,295	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,098.00000	1,114	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,123.00000	1,112	28.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,414.00000	1,431	28.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			1,059.00000	1,049	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,549.00000	1,568	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,123.00000	1,112	28.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,414.00000	1,431	28.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			1,029.00000	1,019	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,619.00000	1,638	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			999.00000	990	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			1,690.00000	1,709	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			962.00000	953	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			1,752.00000	1,772	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,633.00000	1,619	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			773.00000	788	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,288.00000	1,275	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,128.00000	1,144	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,107.00000	1,096	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,447.00000	1,465	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 14/12/2009 Currency Future			15.24100	15.26570		0.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		524.00000	505	0.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		108.00000	114	0.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.12320	13.24760		26.44	0.00	0	5,884.00
€ / R On 16/03/2009 Currency Future	13.25	Call		284.00000	205	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		287.00000	331	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		370.00000	263	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		223.00000	239	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		575.00000	461	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		128.00000	138	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		692.00000	576	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		94.00000	103	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		613.00000	498	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		116.00000	125	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		538.00000	425	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		141.00000	151	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		502.00000	390	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		155.00000	166	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call		467.00000	356	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		170.00000	182	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		434.00000	323	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		186.00000	200	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		401.00000	292	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		204.00000	219	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		652.00000	537	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		105.00000	114	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		733.00000	617	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		85.00000	93	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		312.00000	222	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		264.00000	299	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		263.00000	188	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		316.00000	365	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		208.00000	146	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		411.00000	473	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		225.00000	159	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		378.00000	436	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		177.00000	124	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		480.00000	551	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		151.00000	105	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		553.00000	632	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		244.00000	173	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		346.00000	400	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		192.00000	135	29.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		445.00000	511	29.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	13.05	Call			401.00000	292	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			204.00000	219	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			263.00000	188	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			316.00000	365	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			128.00000	89	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			630.00000	716	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			118.00000	82	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			670.00000	759	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			109.00000	76	32.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			711.00000	803	32.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			60.00000	48	40.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,212.00000	1,324	40.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			58.00000	46	40.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,260.00000	1,373	40.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			72.00000	56	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			974.00000	1,083	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			100.00000	70	32.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			752.00000	847	32.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			164.00000	114	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			516.00000	591	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			164.00000	114	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			516.00000	591	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			151.00000	105	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			553.00000	632	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			72.00000	56	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			974.00000	1,083	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			54.00000	44	42.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,357.00000	1,470	42.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			44.00000	30	45.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,696.00000	1,807	45.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			78.00000	61	34.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			880.00000	988	34.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			85.00000	64	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			837.00000	941	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,088.00000	960	32.09	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			40.00000	37	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			538.00000	425	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			141.00000	151	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			816.00000	700	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			69.00000	77	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,181.00000	1,049	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			34.00000	26	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,181.00000	1,049	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			34.00000	26	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,229.00000	1,095	31.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	12.05	Put		31.00000	21	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		1,134.00000	1,004	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		37.00000	31	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		949.00000	830	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		52.00000	57	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		995.00000	874	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		48.00000	51	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		859.00000	743	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		62.00000	69	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,372.00000	1,235	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		24.00000	12	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		1,041.00000	917	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		44.00000	44	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call		1,276.00000	1,141	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put		29.00000	18	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call		1,758.00000	1,625	29.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put		10.00000	1	29.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call		1,661.00000	1,526	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put		14.00000	3	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call		1,565.00000	1,428	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put		17.00000	4	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		1,468.00000	1,331	30.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		20.00000	7	30.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		995.00000	874	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		48.00000	51	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call		1,709.00000	1,575	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put		12.00000	2	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		1,614.00000	1,477	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		16.00000	3	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call		1,516.00000	1,379	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put		19.00000	6	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		1,420.00000	1,282	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		22.00000	9	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call		1,324.00000	1,188	31.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put		26.00000	14	31.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		1,229.00000	1,095	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		31.00000	21	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		1,468.00000	1,331	30.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		20.00000	7	30.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call		904.00000	786	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put		57.00000	63	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		1,134.00000	1,004	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		37.00000	31	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		774.00000	658	30.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		76.00000	85	30.58	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 16/03/2009 Currency Future	12.65	Call			692.00000	576	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			94.00000	103	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			774.00000	658	30.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			76.00000	85	30.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,614.00000	1,477	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			16.00000	3	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,420.00000	1,282	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			22.00000	9	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			949.00000	830	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			52.00000	57	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			733.00000	617	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			85.00000	93	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			109.00000	76	32.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			711.00000	803	32.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			75.00000	59	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			927.00000	1,035	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			575.00000	461	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			128.00000	138	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			139.00000	97	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			591.00000	673	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			64.00000	51	38.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,116.00000	1,227	38.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			177.00000	124	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			480.00000	551	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,806.00000	1,674	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			9.00000	1	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			39.00000	26	45.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,791.00000	1,902	45.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			19.00000	10	47.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,372.00000	2,487	47.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			9.00000	5	50.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,962.00000	3,082	50.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			4.00000	2	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,556.00000	3,678	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			52.00000	42	43.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,454.00000	1,568	43.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			29.00000	17	46.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,031.00000	2,144	46.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			14.00000	7	48.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,617.00000	2,734	48.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			7.00000	3	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,209.00000	3,330	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			17.00000	9	47.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,469.00000	2,586	47.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			6.00000	3	50.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	16.50	Put		3,259.00000	3,380	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call		1.00000	1	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put		4,054.00000	4,177	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call		0.00000	0	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put		4,853.00000	4,977	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		1,904.00000	1,774	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		6.00000	1	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		26.00000	15	46.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		2,128.00000	2,242	46.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		10.00000	5	50.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		2,912.00000	3,032	50.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call		3.00000	1	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put		3,705.00000	3,828	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call		1.00000	0	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put		4,503.00000	4,627	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call		2,299.00000	2,173	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put		1.00000	0	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call		41.00000	28	45.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put		1,744.00000	1,854	45.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call		16.00000	8	48.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put		2,518.00000	2,635	48.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call		6.00000	3	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put		3,308.00000	3,429	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call		1.00000	0	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put		4,104.00000	4,227	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call		2,648.00000	2,523	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put		0.00000	0	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call		1,855.00000	1,724	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put		7.00000	1	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call		53.00000	43	43.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put		1,405.00000	1,519	43.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call		24.00000	14	46.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put		2,176.00000	2,291	46.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call		3.00000	1	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put		3,755.00000	3,878	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call		3,098.00000	2,973	29.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put		0.00000	0	29.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call		3,348.00000	3,223	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put		0.00000	0	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call		2,548.00000	2,423	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put		0.00000	0	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call		50.00000	41	44.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put		1,503.00000	1,617	44.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call		21.00000	12	47.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put		2,274.00000	2,389	47.04	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	Call			8.00000	4	50.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,061.00000	3,181	50.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,448.00000	3,323	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,648.00000	2,523	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			53.00000	43	43.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,405.00000	1,519	43.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,398.00000	3,273	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,598.00000	2,473	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			23.00000	13	46.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,225.00000	2,339	46.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			9.00000	4	50.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,011.00000	3,131	50.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,548.00000	3,423	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,748.00000	2,623	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			0.00000	0	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,953.00000	1,824	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			5.00000	1	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			56.00000	45	41.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,308.00000	1,422	41.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			27.00000	16	46.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,080.00000	2,193	46.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			10.00000	5	49.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,863.00000	2,982	49.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,148.00000	3,023	29.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	29.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,349.00000	2,223	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			1.00000	0	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			75.00000	59	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			927.00000	1,035	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,048.00000	2,923	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			0.00000	0	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,249.00000	2,123	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			2.00000	0	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			69.00000	54	37.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,021.00000	1,131	37.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			15.00000	8	48.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,567.00000	2,685	48.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			5.00000	2	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,358.00000	3,479	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,948.00000	2,823	30.46	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	10.30	Put		0.00000	0	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call		2,150.00000	2,023	30.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put		3.00000	0	30.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call		64.00000	51	38.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put		1,116.00000	1,227	38.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call		34.00000	22	45.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put		1,887.00000	1,999	45.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call		13.00000	7	48.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put		2,666.00000	2,784	48.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call		4.00000	2	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put		3,457.00000	3,579	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call		3,248.00000	3,123	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put		0.00000	0	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call		2,448.00000	2,323	32.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put		1.00000	0	32.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call		904.00000	786	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put		57.00000	63	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call		48.00000	35	44.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put		1,600.00000	1,712	44.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call		7.00000	3	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put		3,160.00000	3,280	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call		2,898.00000	2,773	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put		0.00000	0	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call		2,101.00000	1,974	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put		3.00000	0	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call		62.00000	49	39.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put		1,164.00000	1,276	39.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call		32.00000	20	45.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put		1,935.00000	2,047	45.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call		12.00000	7	49.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put		2,715.00000	2,833	49.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call		4.00000	2	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put		3,506.00000	3,629	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call		2,798.00000	2,673	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put		0.00000	0	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call		2,002.00000	1,874	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put		4.00000	1	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call		11.00000	6	49.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put		2,813.00000	2,933	49.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call		3.00000	1	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put		3,606.00000	3,728	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call		2,848.00000	2,723	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put		0.00000	0	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call		2,051.00000	1,924	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put		4.00000	0	30.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	15.20	Call			31.00000	19	46.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,983.00000	2,096	46.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			12.00000	6	49.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,764.00000	2,883	49.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,148.00000	3,023	29.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	29.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,198.00000	3,073	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			0.00000	0	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,399.00000	2,273	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			1.00000	0	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			47.00000	32	44.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,649.00000	1,759	44.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			18.00000	10	47.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,420.00000	2,536	47.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,998.00000	2,873	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			0.00000	0	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,200.00000	2,073	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			2.00000	0	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			66.00000	52	37.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,069.00000	1,179	37.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			37.00000	24	45.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,839.00000	1,950	45.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			14.00000	7	48.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,617.00000	2,734	48.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			5.00000	2	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,407.00000	3,529	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			2.00000	1	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,855.00000	3,978	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,349.00000	2,223	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			1.00000	0	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			3.00000	1	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,606.00000	3,728	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			1.00000	0	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,403.00000	4,527	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	0	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,353.00000	4,477	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,598.00000	2,473	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,806.00000	1,674	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			9.00000	1	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			23.00000	13	46.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,225.00000	2,339	46.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			2.00000	1	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,805.00000	3,928	50.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,698.00000	2,573	31.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	10.55	Put		0.00000	0	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		1,904.00000	1,774	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		6.00000	1	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		26.00000	15	46.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		2,128.00000	2,242	46.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		10.00000	5	50.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		2,912.00000	3,032	50.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call		3,748.00000	3,623	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put		0.00000	0	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call		2,948.00000	2,823	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put		0.00000	0	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,372.00000	1,235	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		24.00000	12	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call		13.00000	7	48.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put		2,666.00000	2,784	48.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call		3,848.00000	3,723	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put		0.00000	0	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call		3,648.00000	3,523	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put		0.00000	0	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call		2,848.00000	2,723	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put		0.00000	0	30.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.36120	13.48540		25.83	10,020,900.00	750	4,231.00
€ / R On 12/06/2009 Currency Future	13.50	Call		733.00000	671	26.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		747.00000	810	26.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		792.00000	725	25.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		657.00000	714	25.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		929.00000	846	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		493.00000	535	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		1,048.00000	950	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		413.00000	439	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		958.00000	868	24.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		472.00000	507	24.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		929.00000	846	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		493.00000	535	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		900.00000	825	24.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		515.00000	564	24.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		877.00000	804	25.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		542.00000	593	25.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		834.00000	765	25.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		598.00000	654	25.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		877.00000	804	25.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		542.00000	593	25.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		855.00000	784	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		569.00000	623	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		1,017.00000	920	24.25	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 12/06/2009 Currency Future	12.90	Put			432.00000	459	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,079.00000	980	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			394.00000	419	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			752.00000	689	26.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			717.00000	777	26.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			678.00000	622	26.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			843.00000	910	26.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			661.00000	606	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			875.00000	945	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			678.00000	622	26.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			843.00000	910	26.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			628.00000	572	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			943.00000	1,011	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			597.00000	535	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,012.00000	1,073	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			696.00000	638	26.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			810.00000	876	26.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			661.00000	606	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			875.00000	945	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			813.00000	745	25.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			628.00000	684	25.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			987.00000	891	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			452.00000	480	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			714.00000	654	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			779.00000	843	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			578.00000	517	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,043.00000	1,105	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			560.00000	499	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,074.00000	1,138	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			523.00000	466	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,138.00000	1,204	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			356.00000	312	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,521.00000	1,600	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			343.00000	300	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,558.00000	1,639	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			441.00000	389	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,306.00000	1,378	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			506.00000	450	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,171.00000	1,238	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			613.00000	553	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			977.00000	1,042	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			696.00000	638	26.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			810.00000	876	26.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			714.00000	654	26.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			779.00000	843	26.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.30	Call			813.00000	745	25.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			628.00000	684	25.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			772.00000	707	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			687.00000	745	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			628.00000	572	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			943.00000	1,011	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			772.00000	707	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			687.00000	745	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			523.00000	466	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,138.00000	1,204	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			397.00000	349	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,411.00000	1,487	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			296.00000	257	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,711.00000	1,796	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			235.00000	202	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,950.00000	2,041	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			457.00000	404	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,271.00000	1,343	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			489.00000	434	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,204.00000	1,273	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,017.00000	920	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			432.00000	459	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,111.00000	1,011	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			376.00000	399	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,422.00000	1,313	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			237.00000	252	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,386.00000	1,277	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			250.00000	266	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,460.00000	1,349	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			224.00000	238	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,386.00000	1,277	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			250.00000	266	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,244.00000	1,139	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			309.00000	328	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,279.00000	1,173	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			293.00000	312	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,176.00000	1,074	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			341.00000	363	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,613.00000	1,500	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			178.00000	189	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,314.00000	1,207	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			278.00000	296	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,497.00000	1,386	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			212.00000	225	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,574.00000	1,462	24.25	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 12/06/2009 Currency Future	12.10	Put		189.00000	200	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,535.00000	1,424	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		200.00000	212	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,900.00000	1,782	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		114.00000	121	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,816.00000	1,699	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		130.00000	138	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,734.00000	1,618	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		148.00000	157	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,653.00000	1,539	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		168.00000	178	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,349.00000	1,242	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		264.00000	281	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		1,858.00000	1,740	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		122.00000	129	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,774.00000	1,658	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		139.00000	147	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,693.00000	1,578	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		158.00000	167	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,244.00000	1,139	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		309.00000	328	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,574.00000	1,462	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		189.00000	200	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		1,210.00000	1,106	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		325.00000	345	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		1,143.00000	1,042	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		358.00000	381	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,613.00000	1,500	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		178.00000	189	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,535.00000	1,424	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		200.00000	212	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		1,942.00000	1,824	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		107.00000	113	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,774.00000	1,658	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		139.00000	147	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		1,176.00000	1,074	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		341.00000	363	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		1,048.00000	950	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		413.00000	439	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		1,210.00000	1,106	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		325.00000	345	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,422.00000	1,313	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		237.00000	252	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,349.00000	1,242	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		264.00000	281	24.25	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 12/06/2009 Currency Future	12.80	Call			1,079.00000	980	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			394.00000	419	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			644.00000	591	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			909.00000	980	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			597.00000	535	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,012.00000	1,073	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			473.00000	419	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,237.00000	1,307	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			411.00000	362	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,376.00000	1,451	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			383.00000	336	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,448.00000	1,525	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			331.00000	289	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,596.00000	1,677	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			307.00000	267	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,672.00000	1,756	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			285.00000	247	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,750.00000	1,836	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			264.00000	228	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,829.00000	1,917	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			426.00000	375	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,341.00000	1,414	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			369.00000	324	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,484.00000	1,562	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			457.00000	404	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,271.00000	1,343	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			426.00000	375	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,341.00000	1,414	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			369.00000	324	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,484.00000	1,562	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			319.00000	278	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,634.00000	1,716	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			275.00000	237	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,789.00000	1,876	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			254.00000	219	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,869.00000	1,958	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			218.00000	186	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,032.00000	2,125	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			201.00000	171	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,116.00000	2,210	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			185.00000	158	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,200.00000	2,296	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			171.00000	145	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,286.00000	2,384	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			319.00000	278	27.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.80	Put			1,634.00000	1,716	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			296.00000	257	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,711.00000	1,796	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			218.00000	186	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,032.00000	2,125	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			541.00000	482	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,106.00000	1,171	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			900.00000	825	24.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			515.00000	564	24.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			541.00000	482	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,106.00000	1,171	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			506.00000	450	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,171.00000	1,238	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			489.00000	434	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,204.00000	1,273	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.55780		13.68440		25.98	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,050.00000	973	26.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,065.00000	1,115	26.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,108.00000	1,026	25.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			973.00000	1,019	25.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			1,234.00000	1,143	25.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			800.00000	835	25.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,372.00000	1,263	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			688.00000	705	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,261.00000	1,162	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			777.00000	804	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			1,288.00000	1,181	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			754.00000	773	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,208.00000	1,123	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			824.00000	865	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			1,188.00000	1,104	25.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			854.00000	896	25.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,169.00000	1,084	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			885.00000	926	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,208.00000	1,123	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			824.00000	865	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,169.00000	1,084	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			885.00000	926	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,344.00000	1,235	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			709.00000	727	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,148.00000	1,064	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			914.00000	957	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,031.00000	956	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,097.00000	1,148	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,069.00000	990	26.21	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.65	Put		1,034.00000	1,082	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		978.00000	907	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,194.00000	1,249	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		978.00000	907	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,194.00000	1,249	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		961.00000	891	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		1,227.00000	1,284	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		996.00000	923	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,161.00000	1,215	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		945.00000	871	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,261.00000	1,314	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		913.00000	832	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,329.00000	1,375	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,013.00000	939	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,129.00000	1,181	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		1,128.00000	1,045	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		943.00000	987	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,316.00000	1,208	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		731.00000	750	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		874.00000	795	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,389.00000	1,437	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		649.00000	582	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		1,814.00000	1,874	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,013.00000	939	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,129.00000	1,181	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		913.00000	832	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,329.00000	1,375	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		836.00000	759	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,451.00000	1,501	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		799.00000	724	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,514.00000	1,566	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		763.00000	690	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,579.00000	1,632	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		729.00000	658	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,645.00000	1,700	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		1,088.00000	1,008	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,003.00000	1,050	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		836.00000	759	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,451.00000	1,501	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		799.00000	724	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,514.00000	1,566	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,551.00000	1,437	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		567.00000	579	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		1,490.00000	1,377	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		605.00000	620	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.90	Call			1,430.00000	1,319	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			646.00000	661	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,088.00000	1,008	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,003.00000	1,050	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,108.00000	1,026	25.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			973.00000	1,019	25.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			929.00000	852	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,294.00000	1,344	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			893.00000	813	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,359.00000	1,406	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			854.00000	776	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,420.00000	1,469	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,316.00000	1,208	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			731.00000	750	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,430.00000	1,319	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			646.00000	661	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			1,460.00000	1,348	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			625.00000	640	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			1,401.00000	1,291	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			667.00000	683	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.73010		13.85560		0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			655.00000	551	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			49.00000	71	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			16.00000	10	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			1,010.00000	1,129	0.00	0.00	0	0.00
AL13 On 07/05/2009 Index Future				243.02900	242.37000		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future				293.88400	291.85600		0.00	35,266,080.00	12	513.00
ALBI On 06/08/2009 Index Future				301.51200	299.43900		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future				288.97800	286.73400		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future				125.81400	125.26600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				129.08000	128.47900		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				131.85100	131.23000		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi				295.84850	293.89250		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi				303.52750	301.52800		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi				310.04350	307.98500		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				354.70100	354.70200		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
J153 On 31/08/2010 jSwap			7.68800		7.76900		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.89900		9.03600		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.29700		8.42700		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.66200		8.80900		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.95400		9.09700		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.80300		8.96800		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.74500		8.91700		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			7.90100		7.96200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.84700		6.93200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.79700		6.93800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.47100		7.57600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.51500		7.63900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.26700		8.43100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.33700		8.50500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.57400		8.74400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.59400		8.76600		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.62000		10.62000		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.16800		10.16400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.81500		9.80300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.94400		9.93000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			283.39200		281.09000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			290.74800		288.39300		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			296.99000		294.56900		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.16600		6.41900		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,604.00000	3,934	2.80	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 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			5.62100		5.94700		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,929.00000	4,271	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			11.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,176.00000	4,519	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			7.00000	4	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,296.00000	1,295	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			75.00000	74	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.90600		8.03900		12.40	61,812,264.42	477	10,301.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,019.00000	1,212	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,629.00000	5,060	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			287.00000	357	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,483.00000	8,790	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,194.00000	6,793	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			859.00000	696	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.86000		8.00100		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,544.00000	9,119	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,889.00000	1,682	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.87800		8.02800		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,994.00000	4,341	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,838.00000	6,386	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.91300		8.07400		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			5,529.00000	5,925	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			7,192.00000	6,765	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.30400		8.42500		26.15	140,607,870.80	1,132	12,757.00
R186 On 07/05/2009 Bond Future	8.00	Call			3,580.00000	4,058	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			8,109.00000	7,324	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			8,797.00000	9,644	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			3,056.00000	2,638	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			369.00000	445	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			23,091.00000	21,903	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.26800		8.39200		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			12,273.00000	13,089	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			6,233.00000	5,757	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			4,533.00000	4,982	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,303.00000	13,460	26.16	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.27000		8.39900		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			14,490.00000	15,316	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			8,565.00000	8,059	28.72	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			7,362.00000	7,901	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,122.00000	16,329	27.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 04/02/2010 Bond Future			8.28600		8.41900		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			12,233.00000	12,949	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,964.00000	13,321	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			1,111.00000	1,104	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			644.00000	638	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.82200		7.95400		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,131.00000	6,645	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			431.00000	342	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.71900		7.85900		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,194.00000	7,666	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,280.00000	1,132	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.69100		7.84100		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,529.00000	3,825	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,988.00000	4,645	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.68900		7.84900		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,142.00000	4,453	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,574.00000	5,231	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.34800		8.49000		17.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,686.00000	5,236	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,764.00000	1,480	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.29200		8.44000		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,400.00000	7,967	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,887.00000	2,600	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.29800		8.45400		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			3,716.00000	4,055	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,259.00000	8,717	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.32600		8.49000		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,476.00000	6,926	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			8,078.00000	7,626	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.39500		8.52700		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,055.00000	4,536	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			2,657.00000	2,298	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,392.00000	1,624	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			6,476.00000	5,868	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			4,956.00000	5,499	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			2,023.00000	1,725	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.34900		8.48600		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			7,902.00000	8,466	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			3,280.00000	2,984	21.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/11/2009 Bond Future			8.35600		8.49900		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,041.00000	4,376	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,422.00000	9,876	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.38100		8.53100		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,750.00000	7,198	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,764.00000	8,306	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.73000		7.86100		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,703.00000	5,114	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			466.00000	375	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.60700		7.74800		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,717.00000	1,904	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,506.00000	4,175	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,306.00000	6,708	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			981.00000	865	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.56400		7.71700		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,112.00000	3,371	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,875.00000	3,597	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.54900		7.71400		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,650.00000	3,921	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,364.00000	4,085	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.43100		8.56300		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,018.00000	5,564	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2,239.00000	1,923	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.39100		8.52800		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,091.00000	8,664	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,603.00000	3,291	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.39700		8.53900		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,170.00000	4,512	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,065.00000	10,503	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.42000		8.56800		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,121.00000	7,585	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			9,128.00000	8,665	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.46000		8.58800		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			4,127.00000	4,605	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			3,053.00000	2,670	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.45300		8.58000		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,156.00000	8,695	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,870.00000	3,563	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.50300		8.62300		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			4,746.00000	5,063	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,688.00000	10,218	24.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 04/02/2010 Bond Future			8.60000	8.71300		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		8,020.00000	8,392	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		9,394.00000	9,041	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.13000	8.25000		34.24	77,726,392.48	968	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		8,287.00000	9,061	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		2,080.00000	1,780	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.09700	8.22000		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		10,048.00000	10,743	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		5,557.00000	5,147	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.09600	8.22200		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		6,073.00000	6,530	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		15,510.00000	14,837	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		5,265.00000	5,678	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		17,419.00000	16,702	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.10400	8.23400		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		8,738.00000	9,286	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		15,676.00000	15,062	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		19,066.00000	19,928	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		5,662.00000	5,361	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			292.07400	290.13500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			299.65500	297.67200		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			306.08800	304.04700		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.71080	6.76020		27.98	0.00	0	12,985.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		152.00000	122	28.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		141.00000	161	28.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		228.00000	190	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		68.00000	79	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		298.00000	253	24.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		38.00000	42	24.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		339.00000	297	26.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		29.00000	36	26.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		260.00000	219	25.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		50.00000	59	25.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		260.00000	219	25.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		50.00000	59	25.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		199.00000	164	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		89.00000	103	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		228.00000	190	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		68.00000	79	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		174.00000	141	27.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		114.00000	130	27.98	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	6.65	Call		199.00000	164	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		89.00000	103	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		174.00000	141	27.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		114.00000	130	27.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		116.00000	91	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		205.00000	230	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		132.00000	105	29.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		172.00000	194	29.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		88.00000	68	32.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		278.00000	307	32.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		101.00000	78	31.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		241.00000	268	31.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		88.00000	68	32.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		278.00000	307	32.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		132.00000	105	29.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		172.00000	194	29.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		77.00000	58	33.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		316.00000	348	33.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		67.00000	49	33.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		356.00000	389	33.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		101.00000	78	31.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		241.00000	268	31.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		5.00000	3	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		895.00000	942	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		2.00000	1	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,042.00000	1,090	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		11.00000	6	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		751.00000	795	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		27.00000	17	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		566.00000	606	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		49.00000	34	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		438.00000	473	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		57.00000	42	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		397.00000	431	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		434.00000	389	29.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		24.00000	28	29.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		523.00000	480	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		13.00000	20	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		478.00000	437	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		18.00000	26	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		386.00000	342	27.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		26.00000	31	27.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		339.00000	297	26.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		29.00000	36	26.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		67.00000	49	33.56	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	7.05	Put		356.00000	389	33.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		570.00000	525	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		9.00000	14	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		386.00000	342	27.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		26.00000	31	27.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		49.00000	34	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		438.00000	473	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		40.00000	27	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		480.00000	516	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		27.00000	17	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		566.00000	606	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		17.00000	10	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		657.00000	700	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		33.00000	22	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		523.00000	561	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		21.00000	13	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		611.00000	653	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		665.00000	618	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		5.00000	8	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		570.00000	525	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		9.00000	14	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		861.00000	812	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		1.00000	2	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		762.00000	714	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put		2.00000	4	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call		812.00000	763	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put		1.00000	2	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call		713.00000	666	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put		3.00000	5	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		617.00000	571	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		7.00000	11	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		617.00000	571	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		7.00000	11	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		40.00000	27	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		480.00000	516	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		17.00000	10	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		657.00000	700	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		14.00000	8	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		703.00000	747	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		8.00000	5	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		798.00000	844	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		7.00000	4	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		846.00000	893	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		4.00000	2	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		944.00000	991	34.03	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 16/03/2009 Currency Future	7.90	Call		1.00000	1	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,141.00000	1,190	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		1.00000	1	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,141.00000	1,190	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call		1.00000	0	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,241.00000	1,289	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		0.00000	0	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,340.00000	1,389	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		0.00000	0	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,440.00000	1,489	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		3.00000	1	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		993.00000	1,041	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		2.00000	1	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,092.00000	1,140	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		1.00000	0	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,191.00000	1,240	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		1.00000	0	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,290.00000	1,339	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		57.00000	42	34.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		397.00000	431	34.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.79640	6.84290		27.58	0.00	0	1,470.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		396.00000	371	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		403.00000	425	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		456.00000	429	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		313.00000	332	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		525.00000	495	25.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		232.00000	248	25.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		552.00000	520	25.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		209.00000	223	25.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		501.00000	471	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		258.00000	274	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		478.00000	449	26.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		285.00000	303	26.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		436.00000	408	27.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		343.00000	362	27.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		478.00000	449	26.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		285.00000	303	26.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		456.00000	429	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		313.00000	332	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		416.00000	389	27.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		373.00000	393	27.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		361.00000	337	28.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		468.00000	491	28.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		361.00000	337	28.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		468.00000	491	28.57	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			378.00000	354	28.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			435.00000	457	28.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			396.00000	371	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			403.00000	425	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			329.00000	308	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			536.00000	561	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			345.00000	322	28.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			502.00000	526	28.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			378.00000	354	28.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			435.00000	457	28.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			416.00000	389	27.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			373.00000	393	27.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			315.00000	294	29.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			572.00000	598	29.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			301.00000	281	29.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			608.00000	635	29.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			329.00000	308	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			536.00000	561	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			301.00000	281	29.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			608.00000	635	29.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			137.00000	122	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,094.00000	1,126	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			120.00000	106	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,177.00000	1,210	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			179.00000	161	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			936.00000	965	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			230.00000	209	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			787.00000	813	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			276.00000	253	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			683.00000	707	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			288.00000	269	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			645.00000	673	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			525.00000	495	25.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			232.00000	248	25.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			580.00000	547	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			187.00000	201	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			613.00000	576	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			170.00000	179	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			613.00000	576	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			170.00000	179	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			682.00000	643	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			139.00000	147	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			288.00000	269	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			645.00000	673	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			260.00000	238	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
ZAAD On 12/06/2009 Currency Future	7.30	Put		717.00000	741	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		230.00000	209	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		787.00000	813	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		203.00000	184	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		860.00000	887	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		245.00000	223	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		752.00000	777	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		216.00000	196	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		823.00000	850	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		755.00000	715	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		113.00000	119	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		913.00000	871	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		70.00000	74	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		833.00000	791	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		90.00000	95	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		755.00000	715	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		113.00000	119	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		682.00000	643	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		139.00000	147	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		873.00000	831	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		80.00000	84	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		794.00000	753	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		101.00000	106	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		718.00000	679	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		125.00000	132	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		647.00000	609	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		154.00000	163	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		794.00000	753	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		101.00000	106	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		190.00000	172	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		898.00000	926	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		167.00000	150	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		974.00000	1,004	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		260.00000	238	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		717.00000	741	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		157.00000	140	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,014.00000	1,044	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		157.00000	140	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,014.00000	1,044	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		137.00000	122	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,094.00000	1,126	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		120.00000	106	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,177.00000	1,210	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		104.00000	92	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,261.00000	1,295	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
ZAAD On 12/06/2009 Currency Future	8.10	Call		90.00000	79	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,347.00000	1,383	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		78.00000	68	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,435.00000	1,472	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		67.00000	59	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,525.00000	1,562	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		78.00000	68	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,435.00000	1,472	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		190.00000	172	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		898.00000	926	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		580.00000	547	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		187.00000	201	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.86310	6.90810		27.16	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		554.00000	529	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		546.00000	566	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		612.00000	586	26.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		454.00000	473	26.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		653.00000	625	26.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		395.00000	412	26.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		674.00000	646	25.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		366.00000	382	25.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		633.00000	605	26.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		425.00000	442	26.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		633.00000	605	26.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		425.00000	442	26.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		593.00000	566	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		484.00000	503	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		653.00000	625	26.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		395.00000	412	26.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		573.00000	547	27.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		515.00000	534	27.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		536.00000	511	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		577.00000	598	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		501.00000	479	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		643.00000	665	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		518.00000	495	27.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		610.00000	631	27.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		536.00000	511	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		577.00000	598	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		501.00000	479	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		643.00000	665	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		470.00000	448	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		712.00000	735	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		485.00000	463	28.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		677.00000	700	28.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.10	Call		485.00000	463	28.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		677.00000	700	28.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		720.00000	691	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		312.00000	327	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		456.00000	434	28.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		747.00000	771	28.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		428.00000	403	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		820.00000	840	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		751.00000	715	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		293.00000	302	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		697.00000	667	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		339.00000	354	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		470.00000	448	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		712.00000	735	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		441.00000	421	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		783.00000	808	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		813.00000	777	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		255.00000	263	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		751.00000	715	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		293.00000	302	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		593.00000	566	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		484.00000	503	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		428.00000	403	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		820.00000	840	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		393.00000	370	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		885.00000	907	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		554.00000	529	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		546.00000	566	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		456.00000	434	28.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		747.00000	771	28.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		393.00000	370	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		885.00000	907	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		361.00000	339	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		953.00000	976	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		410.00000	386	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		852.00000	873	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		377.00000	354	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		919.00000	941	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		346.00000	324	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		988.00000	1,011	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		846.00000	809	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		238.00000	245	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		782.00000	745	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		273.00000	282	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		879.00000	841	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.25	Put		221.00000	228	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		697.00000	667	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		339.00000	354	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		782.00000	745	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		273.00000	282	24.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.91890	6.96430		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		337.00000	299	0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		23.00000	30	0.00	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>425,633,628.50</b>	<b>12,762</b>	<b>476,105.00</b>
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<b>Grand Total:</b>							<b>425,633,628.50</b>	<b>12,762</b>	<b>476,105.00</b>
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