



# Daily MTM Report

Daily summary for 12/03/2009

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			16.72500	16.72500			0.00	0	0.00
R153 On 31/08/2010 Bond			6.75500	6.79000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.85000	7.91000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.25000	8.31000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.84500	7.90000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.27000	8.34500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.27500	8.35000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.77000	7.82000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.27500	8.35500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.29600	8.37600			0.00	0	0.00
R209 On 31/03/2036 Bond			8.01000	8.07500			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			10.02430	10.14340		25.86	239,149,725.10	23,857	74,804.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		131.00000	69	28.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		137.00000	195	28.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		69.00000	31	32.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		276.00000	357	32.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		32.00000	15	38.27	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		488.00000	591	38.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		47.00000	23	34.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		354.00000	449	34.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		41.00000	20	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		398.00000	496	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		57.00000	27	33.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		314.00000	403	33.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call		287.00000	181	25.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put		44.00000	57	25.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call		208.00000	121	25.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put		65.00000	96	25.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		177.00000	101	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		84.00000	126	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		112.00000	57	29.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		168.00000	233	29.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		81.00000	37	30.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		238.00000	313	30.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		69.00000	31	32.14	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		276.00000	357	32.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		152.00000	84	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		109.00000	159	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		131.00000	69	28.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		137.00000	195	28.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		242.00000	149	25.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		49.00000	75	25.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		423.00000	316	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		29.00000	41	33.21	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		515.00000	406	36.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		22.00000	32	36.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		378.00000	270	30.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		34.00000	46	30.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	10.10	Call			152.00000	84	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			109.00000	159	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			95.00000	46	30.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			202.00000	272	30.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			57.00000	27	33.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			314.00000	403	33.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			177.00000	101	26.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			84.00000	126	26.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			0.00000	0	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,157.00000	2,276	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			334.00000	225	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			40.00000	50	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			112.00000	57	29.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			168.00000	233	29.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			81.00000	37	30.91	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			238.00000	313	30.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			16.00000	8	45.62	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			773.00000	884	45.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			12.00000	6	50.52	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			968.00000	1,081	50.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			14.00000	7	48.07	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			870.00000	982	48.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			287.00000	181	25.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			44.00000	57	25.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			334.00000	225	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			40.00000	50	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			562.00000	451	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			19.00000	26	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			658.00000	542	39.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			14.00000	18	39.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			610.00000	496	38.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			16.00000	22	38.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			562.00000	451	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			19.00000	26	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			32.00000	15	38.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			488.00000	591	38.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			36.00000	17	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			443.00000	543	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			25.00000	12	40.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			582.00000	688	40.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			18.00000	9	44.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			725.00000	834	44.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			15.00000	7	46.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			822.00000	933	46.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			28.00000	14	39.49	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			535.00000	639	39.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			22.00000	11	41.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			629.00000	736	41.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			8.00000	3	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,264.00000	1,379	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			7.00000	2	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,314.00000	1,428	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			4.00000	1	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,461.00000	1,577	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,243.00000	2,124	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			852.00000	733	42.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			8.00000	9	42.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			469.00000	362	35.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			25.00000	38	35.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			754.00000	637	41.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			11.00000	12	41.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			949.00000	830	44.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			6.00000	6	44.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,394.00000	1,275	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,344.00000	1,225	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			0.00000	1	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,543.00000	1,424	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,543.00000	1,424	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,593.00000	1,474	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,743.00000	1,624	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,693.00000	1,574	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,643.00000	1,524	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,843.00000	1,724	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,593.00000	1,474	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,093.00000	1,974	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,993.00000	1,874	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,893.00000	1,774	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	0	46.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,793.00000	1,674	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,494.00000	1,374	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,294.00000	1,175	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			1.00000	1	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,793.00000	1,674	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,693.00000	1,574	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,294.00000	1,175	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			1.00000	1	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,195.00000	1,076	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			1.00000	2	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,143.00000	2,024	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,043.00000	1,924	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,943.00000	1,824	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,444.00000	1,325	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,043.00000	1,924	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,943.00000	1,824	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,444.00000	1,325	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,344.00000	1,225	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			0.00000	1	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,244.00000	1,125	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			1.00000	1	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,093.00000	1,974	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,993.00000	1,874	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,494.00000	1,374	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,843.00000	1,724	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,145.00000	1,026	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			2.00000	2	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,047.00000	928	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			3.00000	4	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			949.00000	830	44.76	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 16/03/2009 Currency Future	9.20	Put			6.00000	6	44.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,047.00000	928	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			3.00000	4	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			754.00000	637	41.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			11.00000	12	41.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			469.00000	362	35.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			25.00000	38	35.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,244.00000	1,125	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			1.00000	1	46.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			852.00000	733	42.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			8.00000	9	42.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			378.00000	270	30.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			34.00000	46	30.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			803.00000	685	42.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			10.00000	10	42.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			706.00000	589	40.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			12.00000	15	40.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			242.00000	149	25.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			49.00000	75	25.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			36.00000	17	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			443.00000	543	37.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			28.00000	14	39.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			535.00000	639	39.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			13.00000	6	49.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			919.00000	1,032	49.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			11.00000	5	51.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,017.00000	1,131	51.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			20.00000	10	43.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			677.00000	785	43.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			16.00000	8	45.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			773.00000	884	45.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			20.00000	10	43.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			677.00000	785	43.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			10.00000	5	52.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,067.00000	1,181	52.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			9.00000	4	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,165.00000	1,280	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			9.00000	4	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,165.00000	1,280	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			6.00000	2	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,363.00000	1,478	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			3.00000	1	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,559.00000	1,676	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			2.00000	0	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,659.00000	1,776	55.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	11.90	Call			1.00000	0	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,758.00000	1,876	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			1.00000	0	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,857.00000	1,976	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			13.00000	6	49.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			919.00000	1,032	49.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			11.00000	5	51.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,017.00000	1,131	51.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			9.00000	5	54.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,116.00000	1,230	54.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			8.00000	4	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,215.00000	1,329	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			5.00000	1	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,412.00000	1,527	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			3.00000	1	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,510.00000	1,627	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			2.00000	1	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,609.00000	1,726	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			2.00000	0	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,708.00000	1,826	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			2.00000	0	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,659.00000	1,776	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			12.00000	6	50.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			968.00000	1,081	50.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			18.00000	9	44.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			725.00000	834	44.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			610.00000	496	38.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			16.00000	22	38.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			901.00000	781	43.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			8.00000	7	43.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			706.00000	589	40.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			12.00000	15	40.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			998.00000	879	45.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			4.00000	5	45.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			803.00000	685	42.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			10.00000	10	42.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			515.00000	406	36.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			22.00000	32	36.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			4.00000	1	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,461.00000	1,577	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			8.00000	4	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,215.00000	1,329	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			3.00000	1	55.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,510.00000	1,627	55.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.22030		10.34080		28.62	534,450,147.90	52,293	123,645.00

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	10.35	Call			595.00000	540	29.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			605.00000	669	29.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			524.00000	475	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			733.00000	805	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			445.00000	390	30.38	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			904.00000	970	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			152.00000	127	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,811.00000	1,907	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			67.00000	54	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			2,526.00000	2,634	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			478.00000	424	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			837.00000	904	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			493.00000	442	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			802.00000	872	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			508.00000	461	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			767.00000	841	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			615.00000	557	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			574.00000	637	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			720.00000	654	27.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			429.00000	484	27.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			676.00000	614	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			485.00000	544	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			655.00000	595	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			514.00000	575	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			655.00000	595	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			514.00000	575	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			577.00000	523	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			636.00000	702	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			558.00000	506	29.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			668.00000	736	29.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			541.00000	490	29.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			700.00000	770	29.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			636.00000	576	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			545.00000	605	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			697.00000	634	28.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			456.00000	513	28.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			769.00000	697	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			378.00000	427	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			822.00000	745	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			331.00000	375	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			744.00000	675	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			403.00000	454	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			615.00000	557	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			574.00000	637	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			595.00000	540	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	10.35	Put			605.00000	669	29.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			577.00000	523	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			636.00000	702	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			493.00000	442	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			802.00000	872	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			878.00000	798	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			287.00000	328	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			911.00000	826	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			270.00000	305	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			849.00000	771	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			309.00000	351	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			720.00000	654	27.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			429.00000	484	27.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			508.00000	461	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			767.00000	841	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			524.00000	475	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			733.00000	805	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			410.00000	358	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			969.00000	1,038	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			362.00000	314	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,071.00000	1,144	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			332.00000	287	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,141.00000	1,217	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			427.00000	374	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			936.00000	1,004	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			445.00000	390	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			904.00000	970	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			393.00000	343	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,003.00000	1,073	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			279.00000	239	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,288.00000	1,369	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			212.00000	180	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,522.00000	1,610	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			203.00000	171	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,562.00000	1,651	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			176.00000	148	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,685.00000	1,777	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			318.00000	275	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,177.00000	1,254	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			427.00000	374	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			936.00000	1,004	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,048.00000	951	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			208.00000	231	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			795.00000	720	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			354.00000	400	27.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.60	Call			978.00000	884	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			237.00000	263	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			849.00000	771	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			309.00000	351	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,121.00000	1,021	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			181.00000	201	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,480.00000	1,371	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			89.00000	100	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,480.00000	1,371	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			89.00000	100	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,609.00000	1,497	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			68.00000	77	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,653.00000	1,541	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			62.00000	70	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,698.00000	1,584	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			57.00000	64	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,788.00000	1,673	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			47.00000	53	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,742.00000	1,629	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			52.00000	58	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,925.00000	1,809	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			34.00000	39	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,742.00000	1,629	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			52.00000	58	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,566.00000	1,455	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			75.00000	84	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,113.00000	1,995	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			22.00000	25	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,019.00000	1,902	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			28.00000	31	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,833.00000	1,718	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			42.00000	48	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,396.00000	1,289	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			106.00000	118	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,315.00000	1,209	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			124.00000	139	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,066.00000	1,948	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			25.00000	28	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,972.00000	1,855	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			31.00000	35	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,879.00000	1,764	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			38.00000	43	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,523.00000	1,412	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			82.00000	92	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,438.00000	1,329	25.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.00	Put		97.00000	109	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		1,355.00000	1,249	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		115.00000	128	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		2,305.00000	2,186	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		14.00000	16	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call		2,208.00000	2,090	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put		18.00000	20	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1,833.00000	1,718	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		42.00000	48	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,925.00000	1,809	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		34.00000	39	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		2,161.00000	2,043	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		20.00000	22	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		1,972.00000	1,855	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		31.00000	35	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		1,523.00000	1,412	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		82.00000	92	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,788.00000	1,673	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		47.00000	53	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,698.00000	1,584	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		57.00000	64	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,609.00000	1,497	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		68.00000	77	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		1,355.00000	1,249	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		115.00000	128	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,275.00000	1,170	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		134.00000	150	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,197.00000	1,095	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		156.00000	174	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,275.00000	1,170	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		134.00000	150	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		911.00000	826	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		270.00000	305	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		978.00000	884	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		237.00000	263	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,197.00000	1,095	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		156.00000	174	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		697.00000	634	28.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		456.00000	513	28.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		1,121.00000	1,021	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		181.00000	201	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		795.00000	720	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		354.00000	400	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,013.00000	917	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		222.00000	247	25.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.65	Call			944.00000	854	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			253.00000	284	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			676.00000	614	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			485.00000	544	28.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			463.00000	407	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			872.00000	937	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			332.00000	287	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,141.00000	1,217	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			305.00000	262	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,214.00000	1,292	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			377.00000	328	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,037.00000	1,108	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			347.00000	301	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,106.00000	1,180	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			410.00000	358	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			969.00000	1,038	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			347.00000	301	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,106.00000	1,180	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			292.00000	251	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,251.00000	1,330	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			267.00000	228	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,326.00000	1,408	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			244.00000	208	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,403.00000	1,488	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			222.00000	189	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,482.00000	1,569	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			255.00000	218	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,364.00000	1,448	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			233.00000	198	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,442.00000	1,528	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			193.00000	163	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,603.00000	1,693	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			160.00000	134	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,769.00000	1,863	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			145.00000	121	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,854.00000	1,950	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			131.00000	109	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,940.00000	2,038	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			119.00000	98	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,028.00000	2,128	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			184.00000	155	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,644.00000	1,735	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			168.00000	140	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,727.00000	1,820	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			138.00000	115	30.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.10	Put		1,897.00000	1,994	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		233.00000	198	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,442.00000	1,528	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		145.00000	121	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		1,854.00000	1,950	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		292.00000	251	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,251.00000	1,330	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		267.00000	228	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,326.00000	1,408	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		362.00000	314	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,071.00000	1,144	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		279.00000	239	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,288.00000	1,369	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		769.00000	697	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		378.00000	427	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		944.00000	854	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		253.00000	284	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		822.00000	745	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		331.00000	375	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,159.00000	1,058	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		168.00000	187	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,085.00000	986	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		194.00000	216	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,013.00000	917	25.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		222.00000	247	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.36750	10.49070		28.72	8,833,110.00	852	1,298.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		858.00000	800	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		867.00000	933	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		787.00000	734	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		996.00000	1,067	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		704.00000	644	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,163.00000	1,227	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		208.00000	183	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		2,717.00000	2,816	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		739.00000	681	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,098.00000	1,163	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		754.00000	700	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,063.00000	1,132	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		770.00000	719	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		1,030.00000	1,102	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		877.00000	818	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		836.00000	900	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		976.00000	913	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		685.00000	745	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		937.00000	874	28.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.30	Put			746.00000	806	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			916.00000	855	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			776.00000	837	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			821.00000	766	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			931.00000	999	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			804.00000	750	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			963.00000	1,033	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			896.00000	836	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			806.00000	868	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			956.00000	894	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			715.00000	776	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,017.00000	951	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			627.00000	684	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,084.00000	1,013	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			543.00000	596	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			996.00000	932	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			656.00000	715	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			839.00000	783	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			899.00000	966	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			821.00000	766	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			931.00000	999	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			739.00000	681	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,098.00000	1,163	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			839.00000	783	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			899.00000	966	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			937.00000	874	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			746.00000	806	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			976.00000	913	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			685.00000	745	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,137.00000	1,058	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			496.00000	540	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,107.00000	1,035	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			517.00000	568	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,061.00000	991	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			570.00000	624	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			581.00000	528	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,390.00000	1,461	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,167.00000	1,081	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			476.00000	514	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,107.00000	1,035	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			517.00000	568	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,291.00000	1,196	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			401.00000	429	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,228.00000	1,135	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			437.00000	468	26.46	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 14/09/2009 Currency Future	9.80	Call			1,167.00000	1,081	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			476.00000	514	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			896.00000	836	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			806.00000	868	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,324.00000	1,228	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			383.00000	410	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,259.00000	1,165	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			419.00000	448	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,197.00000	1,105	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			456.00000	488	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,039.00000	971	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			598.00000	653	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			916.00000	855	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			776.00000	837	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,357.00000	1,260	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			366.00000	392	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,228.00000	1,135	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			437.00000	468	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,017.00000	951	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			627.00000	684	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			723.00000	662	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,133.00000	1,195	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			685.00000	626	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,195.00000	1,259	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			996.00000	932	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			656.00000	715	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			667.00000	609	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,226.00000	1,292	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			631.00000	576	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,291.00000	1,358	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			754.00000	700	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,063.00000	1,132	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			667.00000	609	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,226.00000	1,292	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			597.00000	544	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,357.00000	1,426	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			723.00000	662	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,133.00000	1,195	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			649.00000	592	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,258.00000	1,325	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,039.00000	971	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			598.00000	653	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			649.00000	592	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,258.00000	1,325	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			614.00000	560	29.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,323.00000	1,392	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		804.00000	750	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		963.00000	1,033	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		631.00000	576	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,291.00000	1,358	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		565.00000	513	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,424.00000	1,496	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.49290	10.61580		29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		1,089.00000	1,019	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,073.00000	1,126	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,018.00000	952	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,202.00000	1,259	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		937.00000	876	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,372.00000	1,433	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		642.00000	600	33.28	0.00	0	99.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,326.00000	2,408	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		1,371.00000	1,286	27.18	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		655.00000	693	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		953.00000	891	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,337.00000	1,398	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		985.00000	921	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,269.00000	1,328	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,199.00000	1,124	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		883.00000	931	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,160.00000	1,088	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		945.00000	996	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,142.00000	1,071	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		976.00000	1,028	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,070.00000	1,001	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,105.00000	1,158	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,124.00000	1,054	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,008.00000	1,061	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		1,035.00000	968	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,169.00000	1,225	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,018.00000	952	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,202.00000	1,259	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,766.00000	1,662	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		350.00000	369	25.41	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,239.00000	1,162	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		823.00000	869	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,281.00000	1,202	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		765.00000	809	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1,106.00000	1,036	29.19	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,040.00000	1,093	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1,053.00000	984	29.54	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,137.00000	1,192	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		1,302.00000	1,222	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		737.00000	779	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		1,325.00000	1,243	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		709.00000	750	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,281.00000	1,202	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		765.00000	809	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		1,179.00000	1,106	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		914.00000	963	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		528.00000	493	34.69	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		2,912.00000	3,000	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		907.00000	848	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		1,442.00000	1,505	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		922.00000	862	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,406.00000	1,469	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		865.00000	808	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,549.00000	1,616	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		893.00000	835	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,477.00000	1,542	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		642.00000	600	33.28	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,326.00000	2,408	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		788.00000	737	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		1,772.00000	1,844	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		813.00000	759	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		1,697.00000	1,767	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		699.00000	654	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,084.00000	2,161	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		624.00000	583	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,409.00000	2,490	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		557.00000	521	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,742.00000	2,828	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		501.00000	468	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,085.00000	3,175	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		720.00000	673	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,005.00000	2,080	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		573.00000	535	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		2,657.00000	2,743	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		514.00000	480	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		2,998.00000	3,087	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		2,284.00000	2,169	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		168.00000	176	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,834.00000	1,728	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		318.00000	335	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		1,471.00000	1,382	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		555.00000	589	26.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.10	Call			679.00000	635	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,164.00000	2,242	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			488.00000	456	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,172.00000	3,263	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,366.00000	2,250	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			150.00000	157	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,903.00000	1,796	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			288.00000	304	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,524.00000	1,432	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			508.00000	539	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,239.00000	1,162	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			823.00000	869	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			838.00000	783	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,623.00000	1,691	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			590.00000	551	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,574.00000	2,658	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,048.00000	1,939	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			233.00000	246	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,636.00000	1,540	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			420.00000	447	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			742.00000	694	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,926.00000	2,001	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			452.00000	417	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,436.00000	3,524	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,975.00000	1,867	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			259.00000	274	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,579.00000	1,485	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			463.00000	492	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			607.00000	567	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,491.00000	2,574	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			514.00000	480	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,998.00000	3,087	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			435.00000	401	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,519.00000	3,608	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,125.00000	2,013	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			210.00000	220	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,700.00000	1,598	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			384.00000	405	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			765.00000	715	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,849.00000	1,922	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			542.00000	507	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,827.00000	2,914	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			463.00000	434	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,348.00000	3,441	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,204.00000	2,090	24.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.60	Put			188.00000	197	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,420.00000	1,333	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			604.00000	640	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			660.00000	618	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,245.00000	2,325	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			557.00000	521	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,742.00000	2,828	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			475.00000	445	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,260.00000	3,352	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,087.00000	1,976	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			221.00000	233	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,668.00000	1,569	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			402.00000	426	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,348.00000	1,264	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			682.00000	721	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			753.00000	704	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,887.00000	1,961	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			633.00000	592	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,367.00000	2,449	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			535.00000	500	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,869.00000	2,957	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			458.00000	425	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,392.00000	3,482	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,534.00000	2,416	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			118.00000	123	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,048.00000	1,939	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			233.00000	246	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			742.00000	694	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,926.00000	2,001	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,620.00000	2,501	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			104.00000	108	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,700.00000	1,598	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			384.00000	405	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,663.00000	2,544	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			97.00000	101	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,165.00000	2,051	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			199.00000	208	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,733.00000	1,630	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			367.00000	387	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,395.00000	1,309	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			630.00000	666	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			937.00000	876	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,372.00000	1,433	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			776.00000	726	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,810.00000	1,883	31.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.25	Call		651.00000	609	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		2,285.00000	2,366	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		550.00000	514	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		2,784.00000	2,871	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		2,796.00000	2,676	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		80.00000	83	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,834.00000	1,728	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		318.00000	335	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		679.00000	635	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,164.00000	2,242	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		2,751.00000	2,632	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		85.00000	89	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		2,244.00000	2,130	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		178.00000	187	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		1,799.00000	1,695	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		334.00000	352	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		1,445.00000	1,357	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		579.00000	614	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		969.00000	905	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		1,303.00000	1,363	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		800.00000	748	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		1,734.00000	1,805	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		670.00000	626	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		2,204.00000	2,283	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		494.00000	462	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		3,128.00000	3,219	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,977.00000	2,856	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		61.00000	63	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,449.00000	2,332	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		133.00000	139	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		865.00000	808	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,549.00000	1,616	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		3,022.00000	2,901	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		57.00000	58	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		2,491.00000	2,374	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		125.00000	131	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		2,011.00000	1,902	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		246.00000	260	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		1,607.00000	1,513	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		441.00000	470	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		879.00000	821	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		1,513.00000	1,579	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		731.00000	683	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,965.00000	2,040	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		3,068.00000	2,947	24.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.60	Put		53.00000	54	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		2,707.00000	2,588	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		91.00000	95	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,766.00000	1,662	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		350.00000	369	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		2,407.00000	2,291	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		142.00000	148	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		1,939.00000	1,831	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		273.00000	288	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		1,551.00000	1,458	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		485.00000	516	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		1,259.00000	1,182	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		794.00000	839	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		852.00000	796	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		1,586.00000	1,653	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		710.00000	663	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,044.00000	2,121	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		598.00000	559	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,532.00000	2,616	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		427.00000	394	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,561.00000	3,651	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,975.00000	1,867	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		259.00000	274	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		720.00000	673	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,005.00000	2,080	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		403.00000	371	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,688.00000	3,778	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		419.00000	386	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,603.00000	3,693	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		2,011.00000	1,902	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		246.00000	260	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		731.00000	683	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,965.00000	2,040	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		615.00000	575	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,450.00000	2,532	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		444.00000	409	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,478.00000	3,566	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		388.00000	357	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,772.00000	3,864	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,577.00000	2,459	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		111.00000	116	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,449.00000	2,332	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		133.00000	139	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,534.00000	2,416	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		118.00000	123	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,977.00000	2,856	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		61.00000	63	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,663.00000	2,544	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		97.00000	101	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		2,325.00000	2,210	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		159.00000	167	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,395.00000	1,309	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		630.00000	666	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		776.00000	726	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		1,810.00000	1,883	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		550.00000	514	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		2,784.00000	2,871	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		381.00000	350	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		3,815.00000	3,907	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.61080	10.73710		29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		1,254.00000	1,187	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,267.00000	1,326	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,167.00000	1,105	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,430.00000	1,495	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,088.00000	1,031	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,601.00000	1,670	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		1,103.00000	1,045	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,566.00000	1,634	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		824.00000	784	32.40	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,387.00000	2,473	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,633.00000	1,549	27.62	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		746.00000	788	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,134.00000	1,075	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,497.00000	1,564	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,119.00000	1,060	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,531.00000	1,599	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,218.00000	1,153	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,331.00000	1,393	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,310.00000	1,240	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,173.00000	1,229	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,236.00000	1,170	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,299.00000	1,359	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,184.00000	1,121	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,397.00000	1,460	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,151.00000	1,090	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,463.00000	1,529	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,201.00000	1,137	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,364.00000	1,426	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		1,272.00000	1,204	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,235.00000	1,294	29.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,310.00000	1,240	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,173.00000	1,229	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,236.00000	1,170	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,299.00000	1,359	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,073.00000	1,017	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,636.00000	1,706	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,032.00000	979	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,735.00000	1,808	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,058.00000	1,003	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,671.00000	1,742	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,058.00000	1,003	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,671.00000	1,742	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,044.00000	989	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,706.00000	1,778	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			975.00000	925	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,888.00000	1,964	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,029.00000	976	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,742.00000	1,815	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,015.00000	963	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,778.00000	1,852	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			949.00000	901	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,962.00000	2,040	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,002.00000	950	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,815.00000	1,889	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			988.00000	937	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,851.00000	1,927	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,370.00000	1,296	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,083.00000	1,136	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,683.00000	1,596	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			696.00000	735	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,585.00000	1,503	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			798.00000	842	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,539.00000	1,459	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			852.00000	898	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,495.00000	1,417	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			907.00000	956	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,451.00000	1,376	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			964.00000	1,015	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,410.00000	1,336	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,023.00000	1,075	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			775.00000	738	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,588.00000	2,678	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,815.00000	1,722	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			578.00000	611	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			988.00000	937	31.07	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 15/03/2010 Currency Future	11.60	Put		1,851.00000	1,927	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		562.00000	527	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		3,525.00000	3,616	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		1,899.00000	1,803	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		512.00000	542	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,218.00000	1,153	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,331.00000	1,393	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		591.00000	554	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		3,404.00000	3,494	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		1,958.00000	1,860	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		471.00000	499	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		611.00000	573	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		3,323.00000	3,413	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		1,988.00000	1,889	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		451.00000	478	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,134.00000	1,075	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,497.00000	1,564	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		621.00000	583	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		3,284.00000	3,372	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		2,050.00000	1,948	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		413.00000	437	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		642.00000	603	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		3,204.00000	3,292	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		925.00000	878	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,038.00000	2,117	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		517.00000	484	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		3,730.00000	3,824	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		1,709.00000	1,620	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		671.00000	709	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		962.00000	913	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		1,925.00000	2,002	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		937.00000	889	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,000.00000	2,079	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		526.00000	493	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,689.00000	3,782	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,585.00000	1,503	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		798.00000	842	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		925.00000	878	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,038.00000	2,117	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		901.00000	856	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,114.00000	2,195	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		878.00000	834	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,191.00000	2,273	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		484.00000	453	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,896.00000	3,992	33.73	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,658.00000	1,572	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			721.00000	761	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,073.00000	1,017	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,636.00000	1,706	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			937.00000	889	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,000.00000	2,079	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			913.00000	867	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,076.00000	2,156	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			508.00000	476	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,771.00000	3,865	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,761.00000	1,670	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			624.00000	659	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			544.00000	510	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,607.00000	3,699	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,871.00000	1,776	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			534.00000	565	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,929.00000	1,831	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			491.00000	520	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			601.00000	564	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,363.00000	3,453	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,246.00000	2,138	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			309.00000	328	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,350.00000	1,277	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,113.00000	1,166	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			663.00000	623	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,126.00000	3,213	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			2,146.00000	2,041	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			359.00000	380	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,291.00000	1,222	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,204.00000	1,261	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,151.00000	1,090	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,463.00000	1,529	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,119.00000	1,060	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,531.00000	1,599	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			631.00000	593	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,244.00000	3,332	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,201.00000	1,137	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,364.00000	1,426	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,044.00000	989	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,706.00000	1,778	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			581.00000	545	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,444.00000	3,534	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			2,212.00000	2,105	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			325.00000	345	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,330.00000	1,259	29.07	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 15/03/2010 Currency Future	10.55	Put		1,143.00000	1,198	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,291.00000	1,222	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,204.00000	1,261	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		652.00000	613	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		3,165.00000	3,252	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		2,113.00000	2,010	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		376.00000	399	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		571.00000	536	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		3,484.00000	3,575	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		0.00000	2,172	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		0.00000	311	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		0.00000	1,259	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		0.00000	1,198	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		0.00000	634	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		0.00000	3,173	33.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			13.81430	13.98560		23.34	69,789,843.60	5,052	3,241.00
£ / R On 16/03/2009 Currency Future	14.00	Call		158.00000	84	27.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put		172.00000	270	27.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		91.00000	59	40.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		455.00000	594	40.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		73.00000	51	48.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		687.00000	837	48.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		31.00000	12	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		1,145.00000	1,298	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		57.00000	26	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		922.00000	1,061	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call		66.00000	34	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put		831.00000	970	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		64.00000	29	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		879.00000	1,015	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		70.00000	45	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		735.00000	880	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		86.00000	57	41.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		501.00000	642	41.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call		108.00000	67	35.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put		322.00000	453	35.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		91.00000	59	40.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		455.00000	594	40.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call		82.00000	55	43.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put		547.00000	691	43.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		73.00000	51	48.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		687.00000	837	48.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call		79.00000	53	45.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put		593.00000	739	45.21	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 16/03/2009 Currency Future	14.65	Call			70.00000	45	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			735.00000	880	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			68.00000	39	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			782.00000	925	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			96.00000	61	38.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			411.00000	547	38.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			86.00000	57	41.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			501.00000	642	41.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			96.00000	61	38.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			411.00000	547	38.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			139.00000	79	29.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			203.00000	315	29.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			114.00000	71	33.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			279.00000	407	33.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			75.00000	52	46.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			640.00000	788	46.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			57.00000	26	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			922.00000	1,061	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			35.00000	14	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,100.00000	1,250	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			51.00000	22	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			965.00000	1,108	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			31.00000	12	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,145.00000	1,298	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			27.00000	10	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,192.00000	1,346	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			40.00000	16	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,054.00000	1,202	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			200.00000	101	24.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			115.00000	187	24.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			234.00000	120	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			99.00000	156	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			122.00000	76	31.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			236.00000	361	31.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			75.00000	52	46.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			640.00000	788	46.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			45.00000	19	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			1,009.00000	1,155	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			18.00000	6	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,333.00000	1,492	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			7.00000	2	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,671.00000	1,837	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			3.00000	1	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,868.00000	2,036	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			8.00000	2	48.62	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	15.60	Put			1,622.00000	1,788	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			16.00000	5	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,380.00000	1,541	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			14.00000	4	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,428.00000	1,590	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			16.00000	5	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,380.00000	1,541	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			10.00000	3	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,525.00000	1,689	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			18.00000	6	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,333.00000	1,492	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			9.00000	3	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,573.00000	1,738	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			2.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,066.00000	2,236	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			6.00000	1	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,720.00000	1,887	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			8.00000	2	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,622.00000	1,788	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			4.00000	1	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,818.00000	1,987	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,215.00000	2,386	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,166.00000	2,336	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3.00000	1	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,917.00000	2,086	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			2.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,066.00000	2,236	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,315.00000	2,486	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,415.00000	2,586	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,415.00000	2,586	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			3.00000	1	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,967.00000	2,136	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,515.00000	2,686	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,864.00000	3,036	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,765.00000	2,936	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			3,214.00000	3,386	48.62	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	17.50	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,514.00000	3,686	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			4,064.00000	4,236	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,664.00000	4,836	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,814.00000	4,986	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,514.00000	4,686	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,964.00000	4,136	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,464.00000	4,636	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,964.00000	3,136	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			2.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,116.00000	2,286	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,615.00000	2,786	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			2.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,017.00000	2,186	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			14.00000	4	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,428.00000	1,590	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			24.00000	9	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,238.00000	1,394	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			12.00000	4	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,476.00000	1,639	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			64.00000	29	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			879.00000	1,015	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			51.00000	22	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			965.00000	1,108	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			21.00000	7	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,285.00000	1,443	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			4.00000	1	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,818.00000	1,987	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3.00000	1	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,917.00000	2,086	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			35.00000	14	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,100.00000	1,250	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			27.00000	10	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,192.00000	1,346	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			9.00000	3	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,573.00000	1,738	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			5.00000	1	48.62	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	15.75	Put		1,769.00000	1,937	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		3.00000	1	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,868.00000	2,036	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		7.00000	2	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		1,671.00000	1,837	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call		1.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		2,215.00000	2,386	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		1.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		2,315.00000	2,486	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put		2,715.00000	2,886	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call		2.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put		2,017.00000	2,186	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call		2.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put		2,116.00000	2,286	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put		2,615.00000	2,786	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		2,815.00000	2,986	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call		1.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put		2,265.00000	2,436	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		1.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		2,365.00000	2,536	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put		2,465.00000	2,636	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		2,565.00000	2,736	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put		2,665.00000	2,836	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		3.00000	1	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		1,917.00000	2,086	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put		3,064.00000	3,236	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put		3,164.00000	3,336	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put		3,264.00000	3,436	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put		3,364.00000	3,536	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put		4,164.00000	4,336	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put		4,264.00000	4,436	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put		4,364.00000	4,536	48.62	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	18.55	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,564.00000	4,736	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,664.00000	4,836	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,764.00000	4,936	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,864.00000	5,036	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,564.00000	3,736	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,664.00000	3,836	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,764.00000	3,936	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,864.00000	4,036	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,664.00000	3,836	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,864.00000	4,036	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,164.00000	4,336	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,364.00000	4,536	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			4,114.00000	4,286	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			4,214.00000	4,386	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,314.00000	4,486	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,414.00000	4,586	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,614.00000	4,786	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,714.00000	4,886	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,914.00000	5,086	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,464.00000	4,636	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,864.00000	5,036	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,964.00000	5,136	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	48.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	19.05	Put		5,064.00000	5,236	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put		5,164.00000	5,336	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put		5,264.00000	5,436	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put		4,564.00000	4,736	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put		4,964.00000	5,136	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put		5,064.00000	5,236	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put		3,614.00000	3,786	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put		3,714.00000	3,886	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put		3,814.00000	3,986	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put		3,914.00000	4,086	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put		4,014.00000	4,186	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		3,114.00000	3,286	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put		3,314.00000	3,486	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put		3,414.00000	3,586	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		2,815.00000	2,986	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		2,914.00000	3,086	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put		3,014.00000	3,186	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		3,114.00000	3,286	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put		3,614.00000	3,786	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		1.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		2,365.00000	2,536	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		2,864.00000	3,036	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		2,914.00000	3,086	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		5.00000	1	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		1,769.00000	1,937	48.62	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	15.85	Call			3.00000	1	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,868.00000	2,036	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			0.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,565.00000	2,736	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1.00000	0	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,166.00000	2,336	48.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			102.00000	64	36.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			366.00000	500	36.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			361.00000	223	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			75.00000	109	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			271.00000	142	23.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			85.00000	128	23.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			519.00000	398	35.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			34.00000	84	35.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			437.00000	308	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			51.00000	94	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			271.00000	142	23.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			85.00000	128	23.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			563.00000	435	35.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			27.00000	71	35.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			477.00000	353	33.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			42.00000	89	33.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			398.00000	265	29.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			62.00000	101	29.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			315.00000	181	25.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			80.00000	117	25.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			178.00000	92	25.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			142.00000	228	25.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			139.00000	79	29.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			203.00000	315	29.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.09060		14.26230		25.56	49,345,281.20	3,502	6,879.00
£ / R On 12/06/2009 Currency Future	14.25	Call			749.00000	663	26.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			737.00000	822	26.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			616.00000	543	27.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,003.00000	1,103	27.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			548.00000	473	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,185.00000	1,282	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			397.00000	333	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,535.00000	1,642	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			485.00000	412	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,323.00000	1,422	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			518.00000	442	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,256.00000	1,351	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			502.00000	427	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,289.00000	1,386	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.90	Call			548.00000	473	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,185.00000	1,282	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			695.00000	614	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			833.00000	924	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			646.00000	570	27.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			934.00000	1,030	27.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			601.00000	531	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,039.00000	1,140	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			574.00000	506	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,111.00000	1,215	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			560.00000	489	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,148.00000	1,249	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			535.00000	457	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,223.00000	1,317	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			616.00000	543	27.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,003.00000	1,103	27.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			587.00000	518	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,075.00000	1,177	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			631.00000	557	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			968.00000	1,066	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			631.00000	557	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			968.00000	1,066	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			662.00000	585	26.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			899.00000	994	26.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			713.00000	630	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			800.00000	889	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			678.00000	599	26.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			866.00000	959	26.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			411.00000	345	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,498.00000	1,605	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			470.00000	398	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,357.00000	1,457	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			411.00000	345	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,498.00000	1,605	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			502.00000	427	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,289.00000	1,386	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			383.00000	321	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,571.00000	1,680	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			439.00000	371	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,427.00000	1,530	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			788.00000	698	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			676.00000	757	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			768.00000	680	25.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			706.00000	790	25.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			808.00000	716	25.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.10	Put			645.00000	726	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			560.00000	489	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,148.00000	1,249	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			454.00000	384	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,392.00000	1,494	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			358.00000	298	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,645.00000	1,758	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			279.00000	229	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,916.00000	2,038	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			232.00000	188	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,119.00000	2,248	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			289.00000	238	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,877.00000	1,997	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			333.00000	277	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,721.00000	1,836	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			322.00000	267	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,760.00000	1,876	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			345.00000	287	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,683.00000	1,797	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			311.00000	257	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,798.00000	1,916	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			345.00000	287	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,683.00000	1,797	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			199.00000	160	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,287.00000	2,420	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			259.00000	212	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,997.00000	2,121	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			240.00000	196	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,078.00000	2,205	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			177.00000	142	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,415.00000	2,551	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			223.00000	181	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,161.00000	2,290	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			191.00000	154	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,329.00000	2,463	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			164.00000	130	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,501.00000	2,640	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			151.00000	120	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,589.00000	2,729	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			145.00000	115	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,633.00000	2,774	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			184.00000	148	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,372.00000	2,507	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			215.00000	174	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,202.00000	2,333	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.80	Call			140.00000	110	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,677.00000	2,820	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			105.00000	81	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,993.00000	3,141	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			114.00000	89	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,902.00000	3,048	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			78.00000	60	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,316.00000	3,469	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			60.00000	45	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,598.00000	3,755	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			35.00000	26	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,173.00000	4,335	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			20.00000	14	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,758.00000	4,923	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			17.00000	12	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,905.00000	5,071	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			24.00000	17	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,562.00000	4,727	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			37.00000	27	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,124.00000	4,286	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			40.00000	30	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,028.00000	4,189	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			25.00000	18	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,513.00000	4,678	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			96.00000	74	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,084.00000	3,234	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			207.00000	167	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,244.00000	2,376	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			300.00000	247	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,837.00000	1,957	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			485.00000	412	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,323.00000	1,422	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			425.00000	358	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,463.00000	1,567	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			397.00000	333	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,535.00000	1,642	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			370.00000	310	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,608.00000	1,719	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			574.00000	506	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,111.00000	1,215	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			425.00000	358	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,463.00000	1,567	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			470.00000	398	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,357.00000	1,457	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			358.00000	298	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.55	Put		1,645.00000	1,758	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		300.00000	247	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		1,837.00000	1,957	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		279.00000	229	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,916.00000	2,038	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		333.00000	277	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,721.00000	1,836	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		223.00000	181	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,161.00000	2,290	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		279.00000	229	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,916.00000	2,038	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		240.00000	196	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,078.00000	2,205	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		269.00000	220	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		1,956.00000	2,080	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		250.00000	204	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		2,037.00000	2,163	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		191.00000	154	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,329.00000	2,463	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		259.00000	212	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,997.00000	2,121	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		207.00000	167	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,244.00000	2,376	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		164.00000	130	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,501.00000	2,640	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		140.00000	110	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,677.00000	2,820	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		151.00000	120	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,589.00000	2,729	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		129.00000	101	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		2,767.00000	2,911	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		119.00000	93	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		2,856.00000	3,002	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		129.00000	101	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		2,767.00000	2,911	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		109.00000	85	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		2,947.00000	3,094	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		170.00000	136	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		2,458.00000	2,595	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		157.00000	125	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		2,545.00000	2,684	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		134.00000	106	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		2,722.00000	2,865	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call		124.00000	97	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put		2,811.00000	2,956	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.15	Call			232.00000	188	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,119.00000	2,248	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			199.00000	160	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,287.00000	2,420	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			134.00000	106	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,722.00000	2,865	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			89.00000	68	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,176.00000	3,328	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			81.00000	62	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,269.00000	3,422	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			75.00000	57	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,362.00000	3,516	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			69.00000	52	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,456.00000	3,611	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			33.00000	24	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,221.00000	4,384	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			30.00000	22	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,318.00000	4,481	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			28.00000	20	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,415.00000	4,579	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			23.00000	16	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,611.00000	4,776	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			21.00000	15	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,709.00000	4,874	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			19.00000	13	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,807.00000	4,973	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			58.00000	43	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,645.00000	3,803	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			53.00000	39	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,740.00000	3,899	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			48.00000	36	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,836.00000	3,995	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			44.00000	32	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,932.00000	4,092	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			53.00000	39	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,740.00000	3,899	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			44.00000	32	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,932.00000	4,092	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			33.00000	24	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,221.00000	4,384	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			28.00000	20	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,415.00000	4,579	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			32.00000	23	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,270.00000	4,433	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			29.00000	21	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.60	Put		4,367.00000	4,530	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call		27.00000	19	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put		4,464.00000	4,628	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		22.00000	16	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		4,660.00000	4,825	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call		18.00000	13	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put		4,856.00000	5,022	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call		16.00000	11	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put		4,954.00000	5,121	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		23.00000	16	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		4,611.00000	4,776	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		19.00000	13	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		4,807.00000	4,973	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		16.00000	11	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		5,003.00000	5,170	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		14.00000	10	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		5,102.00000	5,269	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call		13.00000	9	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put		5,201.00000	5,368	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call		12.00000	8	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put		5,299.00000	5,467	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		22.00000	16	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		4,660.00000	4,825	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		15.00000	10	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		5,053.00000	5,220	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		14.00000	9	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		5,151.00000	5,319	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		85.00000	65	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		3,223.00000	3,375	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		72.00000	54	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		3,409.00000	3,564	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		66.00000	50	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		3,503.00000	3,659	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		55.00000	41	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		3,693.00000	3,851	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		50.00000	37	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		3,788.00000	3,947	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		46.00000	34	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		3,884.00000	4,043	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		42.00000	31	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		3,980.00000	4,140	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		109.00000	85	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		2,947.00000	3,094	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		101.00000	78	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		3,038.00000	3,187	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.30	Call			93.00000	71	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,130.00000	3,281	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			85.00000	65	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,223.00000	3,375	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			55.00000	41	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,693.00000	3,851	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			157.00000	125	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,545.00000	2,684	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			105.00000	81	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,993.00000	3,141	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			114.00000	89	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,902.00000	3,048	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			89.00000	68	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,176.00000	3,328	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			75.00000	57	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,362.00000	3,516	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			184.00000	148	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,372.00000	2,507	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			289.00000	238	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,877.00000	1,997	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			646.00000	570	27.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			934.00000	1,030	27.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			869.00000	773	24.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			557.00000	632	24.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			828.00000	735	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			615.00000	694	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			972.00000	856	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			459.00000	515	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			913.00000	813	24.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			501.00000	572	24.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			828.00000	735	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			615.00000	694	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,002.00000	879	23.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			439.00000	488	23.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			942.00000	834	24.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			480.00000	543	24.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			891.00000	792	24.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			528.00000	602	24.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			848.00000	754	25.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			586.00000	664	25.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			731.00000	646	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			768.00000	856	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			891.00000	792	24.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			528.00000	602	24.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			695.00000	614	26.62	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	14.40	Put		833.00000	924	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		788.00000	698	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		676.00000	757	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.30970	14.48560		26.22	46,077,234.00	3,220	3,247.00
£ / R On 14/09/2009 Currency Future	14.50	Call		1,091.00000	1,000	26.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,106.00000	1,191	26.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		973.00000	891	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,337.00000	1,431	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		899.00000	812	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,513.00000	1,603	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		729.00000	649	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,843.00000	1,940	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		812.00000	727	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,677.00000	1,768	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		848.00000	760	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,612.00000	1,701	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		885.00000	795	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,549.00000	1,635	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		973.00000	891	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,337.00000	1,431	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,056.00000	967	26.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,170.00000	1,257	26.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		1,005.00000	920	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,269.00000	1,361	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		899.00000	812	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,513.00000	1,603	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		927.00000	849	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,442.00000	1,539	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		957.00000	876	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,372.00000	1,467	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		913.00000	830	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,477.00000	1,571	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		942.00000	862	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,407.00000	1,503	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		989.00000	905	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,303.00000	1,396	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		957.00000	876	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,372.00000	1,467	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		830.00000	744	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,644.00000	1,734	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		866.00000	777	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,580.00000	1,668	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		1,021.00000	936	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,236.00000	1,326	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		812.00000	727	27.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.35	Put		1,677.00000	1,768	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		729.00000	649	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,843.00000	1,940	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		778.00000	695	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		1,743.00000	1,836	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		713.00000	635	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		1,877.00000	1,975	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		698.00000	620	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		1,912.00000	2,011	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		761.00000	680	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		1,776.00000	1,870	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,129.00000	1,035	26.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,043.00000	1,125	26.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		1,110.00000	1,017	26.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,074.00000	1,158	26.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		1,148.00000	1,053	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,012.00000	1,093	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		667.00000	592	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,982.00000	2,083	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		1,038.00000	951	27.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,203.00000	1,291	27.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		989.00000	905	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,303.00000	1,396	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		795.00000	711	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,710.00000	1,801	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		1,207.00000	1,109	25.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		922.00000	1,000	25.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1,168.00000	1,071	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		982.00000	1,062	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		1,292.00000	1,184	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		806.00000	874	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		1,246.00000	1,148	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		860.00000	938	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1,168.00000	1,071	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		982.00000	1,062	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		1,319.00000	1,203	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		783.00000	843	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		1,265.00000	1,166	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		830.00000	906	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,227.00000	1,128	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		891.00000	969	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1,188.00000	1,090	26.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		952.00000	1,030	26.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,073.00000	984	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,138.00000	1,224	26.80	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 14/09/2009 Currency Future	15.30	Call		830.00000	744	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,644.00000	1,734	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		638.00000	565	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,052.00000	2,156	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		795.00000	711	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,710.00000	1,801	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		667.00000	592	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,982.00000	2,083	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		638.00000	565	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,052.00000	2,156	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		610.00000	539	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,124.00000	2,230	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		583.00000	514	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,197.00000	2,305	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		913.00000	830	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,477.00000	1,571	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		745.00000	664	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,809.00000	1,905	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		682.00000	606	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,947.00000	2,046	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		745.00000	664	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,809.00000	1,905	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		653.00000	579	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,017.00000	2,119	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		624.00000	552	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,088.00000	2,192	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		596.00000	527	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,161.00000	2,267	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,129.00000	1,035	26.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,043.00000	1,125	26.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		532.00000	467	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,346.00000	2,458	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	1,128	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		0.00000	969	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		0.00000	951	27.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		0.00000	1,291	27.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	795	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		0.00000	1,635	27.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.32590	14.50280		25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,393.00000	1,231	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,391.00000	1,405	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		1,256.00000	1,103	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,653.00000	1,677	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		1,272.00000	1,118	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,619.00000	1,642	26.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Call		1,357.00000	1,197	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,454.00000	1,471	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		1,322.00000	1,164	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,519.00000	1,538	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		1,288.00000	1,133	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,585.00000	1,607	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		1,224.00000	1,074	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,721.00000	1,748	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		1,193.00000	1,037	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,791.00000	1,811	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		1,164.00000	1,000	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,861.00000	1,875	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		1,021.00000	866	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,118.00000	2,140	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	1,372	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		0.00000	1,146	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		0.00000	1,340	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		0.00000	1,214	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	1,302	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		0.00000	1,276	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		0.00000	1,266	26.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		0.00000	1,340	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.80850	12.96500		21.65	30,804,442.50	2,405	4,336.00
€ / R On 16/03/2009 Currency Future	12.95	Call		153.00000	79	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		138.00000	221	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		83.00000	42	34.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		368.00000	484	34.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		66.00000	34	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		501.00000	625	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		61.00000	32	39.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		546.00000	673	39.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		91.00000	46	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		326.00000	438	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		110.00000	56	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		245.00000	348	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		253.00000	120	21.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		88.00000	112	21.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		371.00000	226	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		56.00000	67	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		291.00000	153	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		76.00000	94	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		218.00000	104	23.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		103.00000	145	23.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		184.00000	90	24.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	12.90	Put		119.00000	182	24.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		137.00000	70	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		172.00000	262	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		123.00000	62	28.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		208.00000	304	28.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		330.00000	188	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		65.00000	79	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		413.00000	266	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		48.00000	57	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		77.00000	39	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		412.00000	531	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		54.00000	28	42.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		639.00000	770	42.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		48.00000	22	43.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		733.00000	864	43.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		71.00000	36	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		456.00000	578	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		58.00000	30	40.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		593.00000	721	40.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		123.00000	62	28.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		208.00000	304	28.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		77.00000	39	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		412.00000	531	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		44.00000	15	43.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		829.00000	957	43.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call		39.00000	13	43.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		874.00000	1,004	43.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		35.00000	10	43.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		920.00000	1,052	43.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call		9.00000	1	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put		1,444.00000	1,592	42.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call		8.00000	1	42.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put		1,493.00000	1,642	42.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		17.00000	3	43.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		1,202.00000	1,344	43.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call		31.00000	9	43.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put		966.00000	1,100	43.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		51.00000	27	43.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		686.00000	818	43.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		51.00000	27	43.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		686.00000	818	43.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		48.00000	22	43.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		733.00000	864	43.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		17.00000	3	43.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		1,202.00000	1,344	43.00	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	14.55	Call			6.00000	0	40.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,591.00000	1,742	40.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			1.00000	0	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,936.00000	2,092	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			21.00000	4	43.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,106.00000	1,246	43.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			24.00000	6	43.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,059.00000	1,197	43.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			780.00000	626	34.00	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			15.00000	18	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			218.00000	104	23.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			103.00000	145	23.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			500.00000	350	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			35.00000	41	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			874.00000	722	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			9.00000	14	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			874.00000	722	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			9.00000	14	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			922.00000	770	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			7.00000	12	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			828.00000	674	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			13.00000	15	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			638.00000	485	30.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			23.00000	27	30.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			685.00000	532	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			20.00000	23	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			546.00000	394	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			31.00000	36	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,067.00000	913	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			2.00000	5	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			732.00000	579	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			17.00000	20	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			970.00000	819	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			5.00000	11	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,465.00000	1,309	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			0.00000	0	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,365.00000	1,209	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			0.00000	0	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,265.00000	1,109	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			0.00000	0	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,166.00000	1,010	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			1.00000	2	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			685.00000	532	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			20.00000	23	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,415.00000	1,259	29.34	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	11.55	Put		0.00000	0	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		1,315.00000	1,159	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		0.00000	0	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call		1,216.00000	1,059	33.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put		1.00000	1	33.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		1,116.00000	961	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		1.00000	3	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call		1,018.00000	866	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put		3.00000	7	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		922.00000	770	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		7.00000	12	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		1,166.00000	1,010	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		1.00000	2	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call		591.00000	439	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put		26.00000	31	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		828.00000	674	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		13.00000	15	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		456.00000	307	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		41.00000	49	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		371.00000	226	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		56.00000	67	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		456.00000	307	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		41.00000	49	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		1,315.00000	1,159	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		0.00000	0	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		1,116.00000	961	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		1.00000	3	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		638.00000	485	30.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		23.00000	27	30.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		413.00000	266	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		48.00000	57	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		35.00000	10	43.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		920.00000	1,052	43.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call		19.00000	4	43.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put		1,154.00000	1,295	43.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		253.00000	120	21.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		88.00000	112	21.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call		46.00000	19	43.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put		781.00000	910	43.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call		11.00000	1	42.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put		1,346.00000	1,493	42.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		54.00000	28	42.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		639.00000	770	42.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call		1,515.00000	1,359	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put		0.00000	0	27.38	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 16/03/2009 Currency Future	15.00	Call			0.00000	0	35.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,035.00000	2,192	35.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			0.00000	0	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,635.00000	2,792	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,235.00000	3,392	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,835.00000	3,992	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			4.00000	0	39.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,689.00000	1,842	39.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			0.00000	0	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,285.00000	2,442	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			0.00000	0	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,885.00000	3,042	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,485.00000	3,642	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			0.00000	0	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,735.00000	2,892	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,535.00000	3,692	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,335.00000	4,492	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,135.00000	5,292	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,615.00000	1,459	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			0.00000	0	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			0.00000	0	33.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,385.00000	2,542	33.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,185.00000	3,342	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,985.00000	4,142	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,785.00000	4,942	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,015.00000	1,859	20.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			0.00000	0	20.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			0.00000	0	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,985.00000	2,142	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			0.00000	0	34.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,785.00000	2,942	34.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,585.00000	3,742	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,385.00000	4,542	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,365.00000	2,208	18.73	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	18.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,565.00000	1,409	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			0.00000	0	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			5.00000	0	40.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,640.00000	1,792	40.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			0.00000	0	33.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,435.00000	2,592	33.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,035.00000	4,192	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,815.00000	2,659	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,065.00000	2,909	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,265.00000	2,108	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			0.00000	0	19.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			3.00000	0	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,738.00000	1,892	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			0.00000	0	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,535.00000	2,692	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,335.00000	3,492	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,165.00000	3,009	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,365.00000	2,209	18.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	18.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			5.00000	0	40.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,640.00000	1,792	40.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,115.00000	2,958	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,315.00000	2,159	19.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	19.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			0.00000	0	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,485.00000	2,642	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,285.00000	3,442	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,265.00000	3,109	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,465.00000	2,309	18.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			0.00000	0	18.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,665.00000	1,509	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			0.00000	0	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			7.00000	0	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,542.00000	1,692	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			0.00000	0	33.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,335.00000	2,492	33.37	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	16.10	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,135.00000	3,292	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,865.00000	2,708	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,065.00000	1,909	20.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	0	20.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			19.00000	4	43.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,154.00000	1,295	43.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,765.00000	2,609	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,965.00000	1,809	21.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			0.00000	0	21.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			15.00000	2	42.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,250.00000	1,394	42.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			0.00000	0	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,835.00000	2,992	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,635.00000	3,792	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,665.00000	2,509	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,865.00000	1,709	21.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			0.00000	0	21.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			11.00000	1	42.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,346.00000	1,493	42.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			0.00000	0	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,135.00000	2,292	34.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	0	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,935.00000	3,092	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,735.00000	3,892	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,965.00000	2,809	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,165.00000	2,009	19.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			0.00000	0	19.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			591.00000	439	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			26.00000	31	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			1.00000	0	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,836.00000	1,992	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,435.00000	3,592	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,615.00000	2,458	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,815.00000	1,659	22.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			0.00000	0	22.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			10.00000	1	42.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	14.35	Put			1,395.00000	1,543	42.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			0.00000	0	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,185.00000	2,342	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			0.00000	0	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,985.00000	3,142	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,785.00000	3,942	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,515.00000	2,358	17.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			0.00000	0	17.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,715.00000	1,559	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			0.00000	0	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,085.00000	3,242	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,885.00000	4,042	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,565.00000	2,409	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,765.00000	1,609	22.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			0.00000	0	22.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			0.00000	0	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,235.00000	2,392	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,035.00000	3,192	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,865.00000	2,709	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,915.00000	2,759	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,115.00000	1,959	20.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			0.00000	0	20.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			1.00000	0	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,886.00000	2,042	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			0.00000	0	34.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,685.00000	2,842	34.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,715.00000	2,559	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,915.00000	1,759	21.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			0.00000	0	21.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			13.00000	2	42.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,298.00000	1,443	42.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			0.00000	0	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,085.00000	2,242	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			0.00000	0	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,885.00000	3,042	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,685.00000	3,842	35.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,135.00000	4,292	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,065.00000	1,909	20.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	0	20.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,885.00000	4,041	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,685.00000	4,842	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,635.00000	4,792	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,315.00000	2,159	19.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	19.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,515.00000	1,359	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			0.00000	0	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			0.00000	0	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,485.00000	2,642	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,085.00000	4,242	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,415.00000	2,259	18.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			0.00000	0	18.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,615.00000	1,459	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			0.00000	0	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			0.00000	0	33.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,385.00000	2,542	33.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,185.00000	3,342	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,465.00000	3,309	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,665.00000	2,509	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,067.00000	913	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			2.00000	5	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	0	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,935.00000	3,092	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,565.00000	3,409	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call			3,365.00000	3,208	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,565.00000	2,409	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.95	Call			3,015.00000	2,859	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.95	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Call			2,215.00000	2,059	19.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Put			0.00000	0	19.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,415.00000	1,259	29.34	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	11.55	Put			0.00000	0	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Call			100.00000	51	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Put			285.00000	392	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Call			27.00000	7	43.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Put			1,012.00000	1,148	43.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Call			2.00000	0	38.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Put			1,787.00000	1,942	38.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Call			0.00000	0	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Put			2,585.00000	2,742	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.35	Call			0.00000	0	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.35	Put			3,385.00000	3,542	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.75	Call			0.00000	3,059	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.75	Put			0.00000	0	17.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			0.00000	2,259	18.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			0.00000	0	18.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			0.00000	0	40.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			0.00000	1,742	40.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.06050		13.21780		25.93	18,689,575.50	1,431	6,919.00
€ / R On 12/06/2009 Currency Future	13.20	Call			716.00000	629	26.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			698.00000	768	26.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			611.00000	531	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			894.00000	970	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			562.00000	476	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			994.00000	1,066	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			543.00000	459	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,025.00000	1,099	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			644.00000	565	27.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			826.00000	904	27.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			661.00000	580	27.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			793.00000	869	27.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			775.00000	683	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			607.00000	672	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			859.00000	760	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			492.00000	549	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			795.00000	702	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			577.00000	641	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			775.00000	683	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			607.00000	672	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			756.00000	664	26.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			638.00000	704	26.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			735.00000	646	26.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			668.00000	736	26.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			697.00000	612	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			729.00000	801	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			735.00000	646	26.30	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 12/06/2009 Currency Future	13.15	Put			668.00000	736	26.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			837.00000	740	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			519.00000	580	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			883.00000	781	24.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			465.00000	520	24.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			627.00000	550	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			860.00000	939	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			562.00000	476	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			994.00000	1,066	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			543.00000	459	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,025.00000	1,099	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			506.00000	426	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,089.00000	1,166	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			472.00000	395	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,154.00000	1,235	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			581.00000	494	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			963.00000	1,033	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			679.00000	596	26.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			761.00000	835	26.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			815.00000	721	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			548.00000	611	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			596.00000	512	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			928.00000	1,002	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			455.00000	380	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,188.00000	1,270	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			439.00000	366	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,222.00000	1,305	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			409.00000	338	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,291.00000	1,378	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			269.00000	216	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,701.00000	1,805	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			258.00000	207	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,740.00000	1,846	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			339.00000	277	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,471.00000	1,566	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			394.00000	325	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,326.00000	1,415	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			489.00000	410	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,121.00000	1,200	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			581.00000	494	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			963.00000	1,033	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			596.00000	512	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			928.00000	1,002	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			679.00000	596	26.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			761.00000	835	26.87	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	13.80	Call			506.00000	426	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,089.00000	1,166	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			644.00000	565	27.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			826.00000	904	27.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			409.00000	338	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,291.00000	1,378	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			302.00000	245	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,584.00000	1,684	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			220.00000	174	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,902.00000	2,013	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			171.00000	133	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,153.00000	2,272	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			352.00000	288	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,434.00000	1,528	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			379.00000	313	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,362.00000	1,452	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			837.00000	740	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			519.00000	580	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			912.00000	803	24.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			444.00000	492	24.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,201.00000	1,068	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			283.00000	307	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,166.00000	1,034	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			299.00000	324	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,236.00000	1,101	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			268.00000	291	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,166.00000	1,034	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			299.00000	324	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,034.00000	908	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			367.00000	398	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,066.00000	939	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			349.00000	378	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			972.00000	849	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			404.00000	439	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,381.00000	1,242	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			214.00000	231	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,099.00000	970	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			331.00000	360	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,271.00000	1,135	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			254.00000	275	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,344.00000	1,206	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			226.00000	245	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,307.00000	1,170	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			240.00000	260	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,656.00000	1,509	24.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.70	Put		138.00000	149	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,575.00000	1,430	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		157.00000	170	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,496.00000	1,353	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		178.00000	193	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,419.00000	1,278	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		201.00000	218	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,132.00000	1,002	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		315.00000	341	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		1,615.00000	1,470	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		147.00000	159	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,535.00000	1,392	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		167.00000	181	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,457.00000	1,316	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		189.00000	205	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,034.00000	908	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		367.00000	398	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,344.00000	1,206	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		226.00000	245	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		1,003.00000	878	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		385.00000	418	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		942.00000	825	24.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		424.00000	465	24.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,381.00000	1,242	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		214.00000	231	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,307.00000	1,170	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		240.00000	260	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		1,697.00000	1,550	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		129.00000	139	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,535.00000	1,392	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		167.00000	181	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		972.00000	849	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		404.00000	439	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		859.00000	760	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		492.00000	549	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		1,003.00000	878	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		385.00000	418	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,201.00000	1,068	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		283.00000	307	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,132.00000	1,002	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		315.00000	341	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		883.00000	781	24.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		465.00000	520	24.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call		524.00000	442	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put		1,056.00000	1,132	27.45	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	13.90	Call			472.00000	395	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,154.00000	1,235	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			366.00000	300	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,398.00000	1,490	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			314.00000	255	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,546.00000	1,645	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			291.00000	235	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,623.00000	1,724	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			248.00000	198	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,780.00000	1,888	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			229.00000	182	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,861.00000	1,971	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			211.00000	166	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,943.00000	2,056	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			194.00000	152	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,026.00000	2,142	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			326.00000	266	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,509.00000	1,605	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			279.00000	225	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,662.00000	1,765	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			352.00000	288	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,434.00000	1,528	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			326.00000	266	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,509.00000	1,605	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			279.00000	225	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,662.00000	1,765	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			238.00000	190	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,821.00000	1,929	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			202.00000	159	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,985.00000	2,099	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			186.00000	145	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,068.00000	2,185	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			157.00000	121	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,239.00000	2,361	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			144.00000	110	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,326.00000	2,450	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			132.00000	101	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,414.00000	2,540	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			121.00000	91	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,503.00000	2,631	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			238.00000	190	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,821.00000	1,929	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			220.00000	174	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,902.00000	2,013	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			157.00000	121	27.45	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	15.30	Put		2,239.00000	2,361	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		424.00000	352	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,256.00000	1,341	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		756.00000	664	26.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		638.00000	704	26.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		424.00000	352	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,256.00000	1,341	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		394.00000	325	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,326.00000	1,415	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		379.00000	313	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,362.00000	1,452	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.26150	13.42520		26.50	0.00	0	217.00
€ / R On 14/09/2009 Currency Future	13.45	Call		1,022.00000	934	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,047.00000	1,122	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		936.00000	850	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,211.00000	1,288	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		884.00000	792	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,309.00000	1,380	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		864.00000	773	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,339.00000	1,412	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		969.00000	885	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,144.00000	1,224	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		987.00000	901	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,111.00000	1,190	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		1,099.00000	1,005	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		924.00000	993	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		1,196.00000	1,100	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		771.00000	838	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		1,119.00000	1,024	26.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		894.00000	962	26.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,138.00000	1,043	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		863.00000	931	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,079.00000	986	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		954.00000	1,025	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,060.00000	969	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		985.00000	1,057	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,041.00000	951	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,016.00000	1,090	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,079.00000	986	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		954.00000	1,025	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,041.00000	951	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,016.00000	1,090	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,177.00000	1,082	26.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		801.00000	871	26.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		920.00000	830	27.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.75	Put		1,245.00000	1,319	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		952.00000	870	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,177.00000	1,258	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		864.00000	773	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,339.00000	1,412	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		845.00000	755	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		1,370.00000	1,444	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		826.00000	737	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,400.00000	1,476	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		789.00000	702	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,463.00000	1,541	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		904.00000	811	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,279.00000	1,349	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		1,004.00000	917	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,079.00000	1,156	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,157.00000	1,062	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		832.00000	901	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		753.00000	669	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,527.00000	1,608	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		551.00000	482	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		1,975.00000	2,071	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		904.00000	811	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,279.00000	1,349	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		789.00000	702	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,463.00000	1,541	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		718.00000	637	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,593.00000	1,675	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		685.00000	606	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,660.00000	1,745	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		653.00000	576	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,728.00000	1,815	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		622.00000	548	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,797.00000	1,887	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		969.00000	885	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,144.00000	1,224	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		718.00000	637	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,593.00000	1,675	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		685.00000	606	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,660.00000	1,745	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,364.00000	1,239	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		638.00000	678	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		1,306.00000	1,184	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		681.00000	723	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,250.00000	1,138	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		725.00000	776	25.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Call		987.00000	901	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,111.00000	1,190	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		807.00000	720	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,432.00000	1,508	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		770.00000	686	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,495.00000	1,574	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		735.00000	653	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,560.00000	1,641	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,157.00000	1,062	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		832.00000	901	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,250.00000	1,138	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		725.00000	776	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		1,278.00000	1,157	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		703.00000	746	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		1,223.00000	1,118	25.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		748.00000	807	25.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,060.00000	969	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		985.00000	1,057	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		884.00000	792	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,309.00000	1,380	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.43700	13.59570		26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		0.00000	1,187	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		0.00000	1,350	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		1,168.00000	1,106	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,422.00000	1,519	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		1,387.00000	1,315	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,041.00000	1,128	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		817.00000	759	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,071.00000	2,172	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		1,309.00000	1,240	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,164.00000	1,253	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,272.00000	1,205	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,226.00000	1,318	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		1,236.00000	1,171	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,290.00000	1,384	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		1,201.00000	1,138	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,356.00000	1,451	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		1,136.00000	1,067	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,490.00000	1,580	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		1,101.00000	1,028	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,555.00000	1,641	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		1,061.00000	991	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		1,616.00000	1,704	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		1,023.00000	954	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		1,677.00000	1,767	27.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	1,335	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			0.00000	1,098	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	1,296	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			0.00000	1,159	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	1,258	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			0.00000	1,221	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	1,222	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			0.00000	1,285	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	1,154	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			0.00000	1,417	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	1,122	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			0.00000	1,485	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	1,086	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			0.00000	1,549	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	1,047	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			0.00000	1,610	27.54	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.50600		242.42300		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			295.77300		294.64200		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			303.43000		302.27300		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			291.49000		290.30000		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.44000		125.77100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.68800		129.02900		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			131.46900		131.81400		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			297.56900		296.49950		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			305.27400		304.17900		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			311.87050		310.74650		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			336.25000		337.69000		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			344.75000		346.19600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			331.86500		331.09800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.71400		7.80100		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.81400		8.87400		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.20700		8.24900		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.58300		8.64800		36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J203 On 15/09/2017 jSwap			8.86300		8.91800		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.70800		8.77200		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.65000		8.71700		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.33600		8.39000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.08200		7.11100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.86900		6.95000		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.45200		7.57400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.43300		7.56000		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.20000		8.27500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.23200		8.30500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.47400		8.54000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.47400		8.53900		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.62800		10.62700		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.19500		10.19200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.89400		9.88500		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.03400		10.02300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			285.94500		284.57700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			293.34800		291.94700		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			299.68700		298.25000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.35800		6.38500		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,648.00000	3,683	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.83800		5.87500		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,003.00000	4,042	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	8	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,250.00000	4,289	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			6.00000	5	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			1,292.00000	1,291	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			71.00000	70	1.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 07/05/2009 Bond Future			7.79800	7.85900		12.40	0.00	0	10,211.00
R157 On 07/05/2009 Bond Future	7.25	Call		1,162.00000	1,250	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put		4,739.00000	4,474	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call		317.00000	346	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put		8,479.00000	8,155	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		6,920.00000	7,207	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		552.00000	486	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.74400	7.80900		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		9,257.00000	9,528	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		1,536.00000	1,444	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.75200	7.82100		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call		4,407.00000	4,572	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		6,147.00000	5,940	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.77700	7.85100		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		6,020.00000	6,208	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		6,542.00000	6,348	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.21700	8.27800		26.15	0.00	0	12,847.00
R186 On 07/05/2009 Bond Future	8.00	Call		3,873.00000	4,112	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		6,864.00000	6,456	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call		1,411.00000	1,515	25.94	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put		13,042.00000	12,500	25.94	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		9,578.00000	10,019	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		2,298.00000	2,092	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		361.00000	391	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		21,545.00000	20,928	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.17700	8.23900		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call		4,917.00000	5,144	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		13,090.00000	12,661	26.16	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call		13,099.00000	13,515	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		5,463.00000	5,222	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.17500	8.23900		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		7,881.00000	8,152	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		15,986.00000	15,585	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		15,369.00000	15,786	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		7,789.00000	7,535	28.72	0.00	0	5,000.00
R186 On 04/02/2010 Bond Future			8.18700	8.25300		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		13,001.00000	13,363	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		13,032.00000	12,708	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		1,058.00000	1,051	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		591.00000	584	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
R201 On 07/05/2009 Bond Future			7.77100	7.82100		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call		6,588.00000	6,786	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		280.00000	248	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.66300	7.71600		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		7,618.00000	7,797	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		1,070.00000	1,014	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.62800	7.68500		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		3,777.00000	3,889	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,572.00000	4,440	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.61900	7.68000		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		4,421.00000	4,540	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,163.00000	5,031	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.22100	8.30200		17.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		5,285.00000	5,620	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,257.00000	1,110	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.15800	8.24200		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		8,072.00000	8,407	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		2,414.00000	2,258	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.15500	8.24400		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		4,097.00000	4,300	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,453.00000	8,146	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.17500	8.26800		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		7,018.00000	7,283	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,397.00000	7,143	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.23700	8.30800		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call		4,716.00000	4,996	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		1,920.00000	1,740	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call		1,641.00000	1,773	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		5,325.00000	4,999	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		5,733.00000	6,047	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,400.00000	1,256	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.18400	8.25800		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		8,757.00000	9,077	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,698.00000	2,546	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.18100	8.25800		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		4,534.00000	4,725	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,423.00000	9,131	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.19800	8.27800		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		7,446.00000	7,697	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		7,925.00000	7,685	20.37	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 07/05/2009 Bond Future			7.67900	7.73000		10.87	0.00	0	2,117.00
R206 On 07/05/2009 Bond Future	9.00	Call		5,054.00000	5,216	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		315.00000	281	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.55100	7.60500		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		1,844.00000	1,913	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,107.00000	3,977	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		6,667.00000	6,822	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		816.00000	771	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.50000	7.55800		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		3,332.00000	3,429	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,536.00000	3,429	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.47700	7.54000		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		3,894.00000	3,998	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,028.00000	3,921	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.24200	8.32300		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		5,890.00000	6,260	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,535.00000	1,364	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.19400	8.27800		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		9,056.00000	9,431	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		2,944.00000	2,765	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.19100	8.27800		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		4,731.00000	4,957	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		9,954.00000	9,615	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.20500	8.29500		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		7,920.00000	8,221	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		8,208.00000	7,932	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.26000	8.34100		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		4,919.00000	5,258	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		2,174.00000	1,955	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.24600	8.33100		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		9,133.00000	9,520	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		3,178.00000	2,986	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.28800	8.37600		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		5,330.00000	5,582	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		9,643.00000	9,305	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.37300	8.46300		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		8,786.00000	9,103	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		8,545.00000	8,270	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.98200	8.05200		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		9,414.00000	9,904	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		1,422.00000	1,265	35.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/08/2009 Bond Future			7.94600		8.01700		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,067.00000	11,492	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,738.00000	4,504	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.94000		8.01300		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			6,723.00000	7,004	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,271.00000	13,876	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			17,576.00000	18,088	38.02	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3,822.00000	3,657	38.02	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			5,844.00000	6,099	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,109.00000	15,687	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			7.94400		8.01900		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			9,550.00000	9,885	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,551.00000	14,192	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			20,420.00000	20,942	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,078.00000	4,906	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			293.77800		292.72800		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			301.38400		300.30900		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			307.89700		306.79300		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.46790		6.59080		20.94	11,092,448.50	1,715	2,423.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			89.00000	27	27.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			98.00000	159	27.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			57.00000	19	33.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			166.00000	251	33.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			57.00000	19	33.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			166.00000	251	33.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			36.00000	16	40.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			245.00000	348	40.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			45.00000	17	36.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			204.00000	299	36.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			89.00000	27	27.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			98.00000	159	27.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			137.00000	47	22.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			47.00000	80	22.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			176.00000	66	20.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			36.00000	48	20.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			111.00000	35	25.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			70.00000	117	25.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			111.00000	35	25.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			70.00000	117	25.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			71.00000	21	30.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			130.00000	203	30.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			71.00000	21	30.01	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	Put		130.00000	203	30.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		29.00000	15	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		288.00000	397	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		36.00000	16	40.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		245.00000	348	40.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		22.00000	7	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		381.00000	489	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		24.00000	11	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		333.00000	443	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		22.00000	7	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		381.00000	489	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		20.00000	5	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		429.00000	537	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		15.00000	3	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		474.00000	585	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		24.00000	11	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		333.00000	443	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		0.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		1,059.00000	1,182	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		0.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,209.00000	1,332	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		1.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		910.00000	1,032	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		3.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		712.00000	832	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		8.00000	1	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		567.00000	684	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		11.00000	2	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		520.00000	634	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		265.00000	147	27.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		24.00000	29	27.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		358.00000	235	31.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		17.00000	17	31.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		313.00000	190	29.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		22.00000	22	29.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		218.00000	104	24.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		27.00000	37	24.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		176.00000	66	20.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		36.00000	48	20.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		15.00000	3	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		474.00000	585	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		405.00000	280	33.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		14.00000	13	33.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		218.00000	104	24.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		27.00000	37	24.15	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	7.15	Call		8.00000	1	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		567.00000	684	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		6.00000	1	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		615.00000	733	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		3.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		712.00000	832	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		1.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		811.00000	932	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		4.00000	1	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		663.00000	783	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		2.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		761.00000	882	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		497.00000	375	37.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		6.00000	7	37.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		405.00000	280	33.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		14.00000	13	33.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		692.00000	569	38.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		1.00000	1	38.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		593.00000	471	38.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put		3.00000	3	38.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call		642.00000	520	38.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put		2.00000	2	38.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call		545.00000	423	38.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put		4.00000	5	38.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		450.00000	327	35.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		9.00000	9	35.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		450.00000	327	35.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		9.00000	9	35.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		6.00000	1	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		615.00000	733	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		1.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		811.00000	932	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		1.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		860.00000	982	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		0.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		960.00000	1,082	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		0.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		1,009.00000	1,132	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		0.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		1,109.00000	1,232	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		0.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,309.00000	1,432	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		0.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,309.00000	1,432	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call		0.00000	0	43.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,409.00000	1,532	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			0.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,509.00000	1,632	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			0.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,609.00000	1,732	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			0.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,159.00000	1,282	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			0.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,259.00000	1,382	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			0.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,359.00000	1,482	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			0.00000	0	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,459.00000	1,582	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			11.00000	2	43.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			520.00000	634	43.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.56400		6.68940		24.62	11,257,260.00	1,715	8,895.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			372.00000	279	25.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			383.00000	415	25.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			337.00000	251	26.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			447.00000	487	26.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			337.00000	251	26.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			447.00000	487	26.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			306.00000	226	27.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			516.00000	562	27.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			321.00000	238	27.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			481.00000	524	27.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			432.00000	330	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			292.00000	316	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			453.00000	349	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			264.00000	285	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			411.00000	312	25.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			322.00000	348	25.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			391.00000	295	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			352.00000	381	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			354.00000	264	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			415.00000	450	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			391.00000	295	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			352.00000	381	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			372.00000	279	25.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			383.00000	415	25.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			292.00000	215	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			552.00000	601	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			292.00000	215	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			552.00000	601	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			306.00000	226	27.49	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	Put		516.00000	562	27.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		321.00000	238	27.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		481.00000	524	27.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		266.00000	185	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		626.00000	671	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		278.00000	200	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		589.00000	636	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		254.00000	172	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		664.00000	708	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		238.00000	159	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		699.00000	745	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		266.00000	185	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		626.00000	671	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		238.00000	159	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		699.00000	745	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		96.00000	53	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,207.00000	1,289	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		83.00000	44	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,293.00000	1,380	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		129.00000	75	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,040.00000	1,111	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		171.00000	106	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		881.00000	942	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		209.00000	136	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		770.00000	822	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		223.00000	147	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		734.00000	783	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		432.00000	330	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		292.00000	316	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		477.00000	368	23.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		238.00000	254	23.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		502.00000	390	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		213.00000	226	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		502.00000	390	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		213.00000	226	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		559.00000	440	22.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		169.00000	176	22.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		223.00000	147	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		734.00000	783	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		195.00000	125	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		806.00000	861	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		171.00000	106	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		881.00000	942	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		149.00000	90	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		959.00000	1,026	27.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.35	Call		183.00000	115	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		843.00000	901	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		159.00000	98	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		920.00000	984	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		627.00000	498	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		137.00000	134	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		776.00000	642	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		87.00000	78	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		699.00000	567	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		110.00000	103	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		627.00000	498	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		137.00000	134	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		559.00000	440	22.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		169.00000	176	22.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		737.00000	604	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		98.00000	90	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		663.00000	531	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		123.00000	117	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		592.00000	468	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		153.00000	154	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		530.00000	414	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		190.00000	200	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		663.00000	531	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		123.00000	117	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		138.00000	82	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		999.00000	1,068	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		120.00000	69	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,081.00000	1,155	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		195.00000	125	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		806.00000	861	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		112.00000	63	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,122.00000	1,199	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		112.00000	63	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,122.00000	1,199	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		96.00000	53	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,207.00000	1,289	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		83.00000	44	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,293.00000	1,380	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		71.00000	36	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,382.00000	1,472	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		61.00000	30	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,471.00000	1,566	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		52.00000	24	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,562.00000	1,660	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		44.00000	20	27.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,655.00000	1,756	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		52.00000	24	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,562.00000	1,660	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		138.00000	82	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		999.00000	1,068	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		477.00000	368	23.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		238.00000	254	23.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.63560	6.76370		25.35	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		543.00000	438	25.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		529.00000	552	25.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		491.00000	393	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		627.00000	657	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		459.00000	366	27.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		696.00000	731	27.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		491.00000	393	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		627.00000	657	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		507.00000	407	26.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		594.00000	621	26.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		582.00000	472	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		468.00000	486	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		601.00000	490	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		437.00000	455	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		562.00000	454	25.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		498.00000	519	25.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		562.00000	454	25.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		498.00000	519	25.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		525.00000	422	26.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		561.00000	586	26.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		582.00000	472	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		468.00000	486	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		475.00000	379	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		661.00000	694	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		445.00000	354	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		731.00000	768	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		475.00000	379	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		661.00000	694	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		445.00000	354	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		731.00000	768	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		417.00000	321	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		803.00000	835	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		431.00000	337	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		767.00000	802	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		431.00000	337	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		767.00000	802	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		641.00000	527	24.42	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.50	Put		377.00000	392	24.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		400.00000	306	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		836.00000	870	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		366.00000	276	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		903.00000	941	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		662.00000	546	24.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		349.00000	360	24.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		620.00000	509	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		406.00000	424	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		417.00000	321	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		803.00000	835	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		383.00000	291	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		869.00000	905	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		710.00000	588	23.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		296.00000	303	23.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		662.00000	546	24.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		349.00000	360	24.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		525.00000	422	26.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		561.00000	586	26.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		366.00000	276	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		903.00000	941	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		335.00000	250	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		972.00000	1,014	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		400.00000	306	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		836.00000	870	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		335.00000	250	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		972.00000	1,014	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		307.00000	225	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,043.00000	1,089	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		351.00000	263	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		937.00000	977	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		321.00000	237	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,007.00000	1,051	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		293.00000	213	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,079.00000	1,128	27.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		741.00000	612	23.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		277.00000	276	23.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		686.00000	566	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		322.00000	331	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		772.00000	637	22.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		258.00000	251	22.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		620.00000	509	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		406.00000	424	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		686.00000	566	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		322.00000	331	23.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future			6.69580	6.82480		25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		669.00000	559	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		645.00000	663	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		634.00000	527	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		709.00000	731	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		727.00000	611	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		552.00000	565	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		784.00000	666	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		459.00000	471	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		746.00000	630	25.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		521.00000	534	25.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		708.00000	593	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		583.00000	597	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		601.00000	498	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		776.00000	802	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		570.00000	471	27.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		845.00000	875	27.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		541.00000	436	27.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		916.00000	941	27.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		505.00000	404	27.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		980.00000	1,008	27.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		0.00000	704	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		0.00000	408	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		0.00000	559	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		0.00000	663	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		0.00000	527	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		0.00000	731	26.46	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>1,019,489,068.30</b>	<b>96,042</b>	<b>424,013.00</b>
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<b>Grand Total:</b>							<b>1,019,489,068.30</b>	<b>96,042</b>	<b>424,013.00</b>
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