



# Daily MTM Report

Daily summary for 05/03/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>										
CGR3 On 23/04/2009 Bond			16.73300		16.73300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.64000		6.64000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.93000		7.96000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.31500		8.34000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.88500		7.91500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.38000		8.40000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.41000		8.44000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.81000		7.82500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.44000		8.47500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.45900		8.49400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.13000		8.16000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<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			10.52090	10.43820		28.53	4,818,572.20	458	194,883.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		238.00000	240	27.94	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		250.00000	169	27.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		218.00000	218	28.53	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		280.00000	197	28.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		259.00000	264	27.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		221.00000	144	27.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		393.00000	429	26.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		105.00000	58	26.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call		600.00000	659	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put		62.00000	38	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call		515.00000	566	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put		77.00000	45	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		473.00000	519	28.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		85.00000	48	28.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		363.00000	384	25.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		124.00000	64	25.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		307.00000	320	26.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		169.00000	99	26.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		282.00000	291	26.81	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		194.00000	120	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		433.00000	474	27.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		95.00000	53	27.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		393.00000	429	26.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		105.00000	58	26.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		184.00000	179	29.64	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		346.00000	259	29.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		557.00000	612	30.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		69.00000	41	30.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		734.00000	802	35.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		46.00000	31	35.05	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		826.00000	895	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		37.00000	24	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		689.00000	754	33.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		51.00000	33	33.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		433.00000	474	27.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		95.00000	53	27.34	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	10.25	Call			334.00000	351	25.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			145.00000	80	25.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			259.00000	264	27.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			221.00000	144	27.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			473.00000	519	28.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			85.00000	48	28.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			9.00000	8	45.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			1,870.00000	1,787	45.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			644.00000	707	32.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			56.00000	36	32.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			363.00000	384	25.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			124.00000	64	25.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			307.00000	320	26.28	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			169.00000	99	26.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			111.00000	102	33.21	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			572.00000	481	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			80.00000	73	35.94	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			742.00000	652	35.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			282.00000	291	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			194.00000	120	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			94.00000	86	34.58	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			656.00000	565	34.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			600.00000	659	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			62.00000	38	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			644.00000	707	32.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			56.00000	36	32.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			870.00000	941	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			32.00000	20	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			961.00000	1,035	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			22.00000	14	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			915.00000	988	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			27.00000	17	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			870.00000	941	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			32.00000	20	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			184.00000	179	29.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			346.00000	259	29.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			200.00000	198	29.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			312.00000	227	29.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			155.00000	148	30.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			416.00000	327	30.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			120.00000	111	32.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			532.00000	440	32.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			102.00000	93	33.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			614.00000	523	33.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			169.00000	163	30.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	10.65	Put		380.00000	292	30.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call		142.00000	134	31.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put		454.00000	363	31.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call		51.00000	47	40.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put		1,013.00000	926	40.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call		48.00000	44	40.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put		1,060.00000	973	40.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call		39.00000	36	42.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put		1,201.00000	1,115	42.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call		2,538.00000	2,621	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put		0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call		1,149.00000	1,227	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put		10.00000	6	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call		780.00000	850	36.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put		41.00000	29	36.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call		1,054.00000	1,130	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put		15.00000	9	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call		1,245.00000	1,324	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put		7.00000	4	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call		1,689.00000	1,771	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put		1.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call		1,639.00000	1,721	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put		1.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call		1,838.00000	1,921	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put		0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call		1,838.00000	1,921	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put		0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call		1,888.00000	1,971	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put		0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call		2,038.00000	2,121	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put		0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call		1,988.00000	2,071	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put		0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call		1,938.00000	2,021	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put		0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call		2,138.00000	2,221	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put		0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call		1,888.00000	1,971	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put		0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call		2,388.00000	2,471	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put		0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call		2,288.00000	2,371	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put		0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call		2,188.00000	2,271	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put		0.00000	0	36.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,088.00000	2,171	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,789.00000	1,871	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,589.00000	1,671	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			1.00000	1	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,088.00000	2,171	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,988.00000	2,071	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,589.00000	1,671	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			1.00000	1	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,490.00000	1,572	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			2.00000	1	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,438.00000	2,521	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,338.00000	2,421	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,238.00000	2,321	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,739.00000	1,821	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			1.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,338.00000	2,421	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,238.00000	2,321	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,739.00000	1,821	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			1.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,639.00000	1,721	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			1.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,540.00000	1,622	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			2.00000	1	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,388.00000	2,471	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,288.00000	2,371	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,789.00000	1,871	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,138.00000	2,221	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,441.00000	1,522	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			3.00000	1	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,343.00000	1,423	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			4.00000	2	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,245.00000	1,324	36.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	9.20	Put		7.00000	4	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call		1,343.00000	1,423	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put		4.00000	2	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call		1,054.00000	1,130	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put		15.00000	9	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call		780.00000	850	36.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put		41.00000	29	36.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call		1,540.00000	1,622	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put		2.00000	1	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call		1,149.00000	1,227	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put		10.00000	6	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		689.00000	754	33.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		51.00000	33	33.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call		1,101.00000	1,178	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put		13.00000	7	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call		1,007.00000	1,082	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put		19.00000	11	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		557.00000	612	30.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		69.00000	41	30.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call		200.00000	198	29.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put		312.00000	227	29.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		169.00000	163	30.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put		380.00000	292	30.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call		87.00000	79	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put		699.00000	608	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call		74.00000	67	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put		786.00000	697	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call		130.00000	121	31.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put		492.00000	401	31.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		111.00000	102	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		572.00000	481	33.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call		130.00000	121	31.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put		492.00000	401	31.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call		69.00000	62	37.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put		831.00000	742	37.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call		59.00000	54	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put		921.00000	833	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call		59.00000	54	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put		921.00000	833	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call		45.00000	41	41.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put		1,106.00000	1,020	41.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call		34.00000	32	44.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put		1,296.00000	1,211	44.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		29.00000	29	45.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,391.00000	1,308	45.50	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 16/03/2009 Currency Future	11.90	Call		23.00000	23	45.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put		1,485.00000	1,402	45.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call		18.00000	18	45.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put		1,580.00000	1,497	45.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call		87.00000	79	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put		699.00000	608	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call		74.00000	67	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put		786.00000	697	36.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call		64.00000	58	37.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put		876.00000	787	37.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call		55.00000	50	39.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put		967.00000	879	39.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call		42.00000	38	42.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put		1,154.00000	1,068	42.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call		37.00000	34	43.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put		1,248.00000	1,163	43.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call		32.00000	30	44.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put		1,344.00000	1,259	44.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call		26.00000	25	45.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put		1,437.00000	1,355	45.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		29.00000	29	45.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,391.00000	1,308	45.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		80.00000	73	35.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		742.00000	652	35.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		120.00000	111	32.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		532.00000	440	32.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call		915.00000	988	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put		27.00000	17	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call		1,197.00000	1,275	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put		8.00000	5	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call		1,007.00000	1,082	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put		19.00000	11	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call		1,294.00000	1,374	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put		5.00000	3	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call		1,101.00000	1,178	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put		13.00000	7	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		826.00000	895	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		37.00000	24	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call		39.00000	36	42.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put		1,201.00000	1,115	42.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call		55.00000	50	39.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put		967.00000	879	39.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.71640	10.62700		29.23	211,884,660.80	19,772	32,713.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		647.00000	678	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		670.00000	611	29.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.70	Call			629.00000	658	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			702.00000	642	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			593.00000	621	29.63	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			766.00000	704	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			666.00000	698	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			639.00000	582	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			790.00000	829	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			463.00000	412	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			917.00000	967	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			340.00000	300	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			864.00000	907	26.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			387.00000	340	26.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			839.00000	880	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			412.00000	363	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			839.00000	880	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			412.00000	363	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			747.00000	780	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			520.00000	464	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			726.00000	759	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			549.00000	492	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			707.00000	737	28.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			580.00000	521	28.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			814.00000	854	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			437.00000	387	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			890.00000	934	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			363.00000	318	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			978.00000	1,033	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			301.00000	267	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,044.00000	1,102	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			267.00000	236	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			945.00000	1,000	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			318.00000	283	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			790.00000	829	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			463.00000	412	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			686.00000	717	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			609.00000	551	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			768.00000	804	27.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			491.00000	438	27.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			747.00000	780	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			520.00000	464	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			647.00000	678	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			670.00000	611	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,114.00000	1,174	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			237.00000	208	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,149.00000	1,211	26.58	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.70	Put			222.00000	195	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,079.00000	1,138	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			252.00000	222	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			917.00000	967	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			340.00000	300	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			768.00000	804	27.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			491.00000	438	27.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			666.00000	698	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			639.00000	582	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			686.00000	717	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			609.00000	551	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			561.00000	586	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			834.00000	770	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			511.00000	538	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			934.00000	872	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			475.00000	505	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			998.00000	938	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			577.00000	603	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			800.00000	737	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			593.00000	621	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			766.00000	704	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			545.00000	570	30.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			868.00000	803	30.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			408.00000	435	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,131.00000	1,068	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			322.00000	344	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,345.00000	1,278	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			310.00000	330	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,383.00000	1,314	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			274.00000	293	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,497.00000	1,426	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			457.00000	486	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,030.00000	970	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			577.00000	603	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			800.00000	737	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,298.00000	1,364	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			171.00000	148	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,011.00000	1,068	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			284.00000	251	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,222.00000	1,286	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			195.00000	170	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,079.00000	1,138	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			252.00000	222	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,376.00000	1,444	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			149.00000	128	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,751.00000	1,828	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			74.00000	61	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,751.00000	1,828	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			74.00000	61	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,884.00000	1,963	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			57.00000	47	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,929.00000	2,009	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			52.00000	42	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,974.00000	2,055	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			47.00000	39	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,066.00000	2,148	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			39.00000	32	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,020.00000	2,101	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			43.00000	35	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,206.00000	2,289	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			29.00000	23	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,020.00000	2,101	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			43.00000	35	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,839.00000	1,918	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			62.00000	51	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,396.00000	2,481	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			19.00000	15	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,300.00000	2,385	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			23.00000	19	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,112.00000	2,195	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			35.00000	29	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,664.00000	1,740	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			87.00000	73	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,579.00000	1,653	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			102.00000	86	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,348.00000	2,433	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			21.00000	17	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,253.00000	2,337	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			26.00000	21	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,159.00000	2,242	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			32.00000	26	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,795.00000	1,873	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			68.00000	56	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,707.00000	1,783	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			80.00000	67	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,621.00000	1,696	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			94.00000	80	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,589.00000	2,675	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			12.00000	9	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,492.00000	2,578	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.15	Put		15.00000	12	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		2,112.00000	2,195	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		35.00000	29	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		2,206.00000	2,289	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		29.00000	23	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		2,444.00000	2,530	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		17.00000	13	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		2,253.00000	2,337	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		26.00000	21	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		1,795.00000	1,873	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		68.00000	56	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		2,066.00000	2,148	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		39.00000	32	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,974.00000	2,055	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		47.00000	39	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,884.00000	1,963	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		57.00000	47	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		1,621.00000	1,696	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		94.00000	80	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,537.00000	1,610	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		110.00000	94	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,455.00000	1,526	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		128.00000	110	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,537.00000	1,610	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		110.00000	94	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		1,149.00000	1,211	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		222.00000	195	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		1,222.00000	1,286	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		195.00000	170	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,455.00000	1,526	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		128.00000	110	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		890.00000	934	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		363.00000	318	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		1,376.00000	1,444	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		149.00000	128	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		1,011.00000	1,068	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		284.00000	251	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,260.00000	1,325	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		183.00000	159	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,186.00000	1,248	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		209.00000	182	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		864.00000	907	26.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		387.00000	340	26.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call		611.00000	639	29.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put		734.00000	673	29.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.15	Call			475.00000	505	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			998.00000	938	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			440.00000	469	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,063.00000	1,002	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			530.00000	554	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			903.00000	837	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			493.00000	524	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			966.00000	907	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			561.00000	586	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			834.00000	770	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			493.00000	524	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			966.00000	907	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			424.00000	451	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,097.00000	1,035	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			393.00000	418	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,166.00000	1,102	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			363.00000	387	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,236.00000	1,171	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			336.00000	358	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,309.00000	1,241	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			378.00000	402	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,201.00000	1,136	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			349.00000	372	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,272.00000	1,206	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			297.00000	317	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,420.00000	1,351	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			252.00000	269	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,575.00000	1,503	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			232.00000	248	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,655.00000	1,581	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			213.00000	228	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,736.00000	1,661	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			195.00000	209	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,818.00000	1,742	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			285.00000	305	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,458.00000	1,388	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			263.00000	281	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,536.00000	1,464	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			242.00000	258	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,615.00000	1,542	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			222.00000	237	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,695.00000	1,621	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			349.00000	372	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,272.00000	1,206	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			232.00000	248	30.87	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	12.05	Put		1,655.00000	1,581	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		424.00000	451	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,097.00000	1,035	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		393.00000	418	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,166.00000	1,102	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		511.00000	538	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		934.00000	872	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		408.00000	435	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,131.00000	1,068	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		978.00000	1,033	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		301.00000	267	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,186.00000	1,248	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		209.00000	182	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		1,044.00000	1,102	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		267.00000	236	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,415.00000	1,485	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		138.00000	119	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,336.00000	1,404	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		159.00000	138	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,260.00000	1,325	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		183.00000	159	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.86790	10.77510		29.11	978,111.00	90	368.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		923.00000	943	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		948.00000	876	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		905.00000	924	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		980.00000	907	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		942.00000	963	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		917.00000	845	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		1,061.00000	1,082	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		736.00000	664	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,166.00000	1,199	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		591.00000	531	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,122.00000	1,147	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		647.00000	579	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,101.00000	1,125	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		676.00000	607	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		1,041.00000	1,062	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		766.00000	694	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1,001.00000	1,022	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		826.00000	754	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		981.00000	1,004	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		856.00000	786	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,081.00000	1,103	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		706.00000	635	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		1,144.00000	1,170	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 14/09/2009 Currency Future	10.25	Put		619.00000	552	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,218.00000	1,259	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		543.00000	491	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1,309.00000	1,353	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		484.00000	435	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,189.00000	1,229	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		564.00000	511	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		1,022.00000	1,042	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		797.00000	724	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1,001.00000	1,022	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		826.00000	754	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		905.00000	924	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		980.00000	907	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		1,022.00000	1,042	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		797.00000	724	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,122.00000	1,147	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		647.00000	579	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,166.00000	1,199	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		591.00000	531	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		1,371.00000	1,417	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		446.00000	400	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		1,340.00000	1,385	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		465.00000	417	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		1,278.00000	1,321	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		503.00000	453	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		747.00000	769	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		1,272.00000	1,201	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,403.00000	1,450	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		428.00000	383	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		1,340.00000	1,385	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		465.00000	417	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		1,536.00000	1,587	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		361.00000	320	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,468.00000	1,518	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		393.00000	350	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,403.00000	1,450	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		428.00000	383	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,081.00000	1,103	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		706.00000	635	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		1,570.00000	1,623	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		345.00000	305	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		1,502.00000	1,553	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		377.00000	335	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		1,436.00000	1,484	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		410.00000	366	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 14/09/2009 Currency Future	10.05	Call		1,248.00000	1,290	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		523.00000	472	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,101.00000	1,125	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		676.00000	607	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		1,605.00000	1,659	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		330.00000	291	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,468.00000	1,518	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		393.00000	350	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,218.00000	1,259	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		543.00000	491	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		961.00000	983	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		886.00000	815	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		887.00000	906	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,012.00000	938	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		853.00000	870	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,078.00000	1,002	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,189.00000	1,229	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		564.00000	511	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		870.00000	888	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,045.00000	970	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		837.00000	853	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,112.00000	1,035	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		805.00000	820	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,180.00000	1,102	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		923.00000	943	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		948.00000	876	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		837.00000	853	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,112.00000	1,035	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		766.00000	789	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,241.00000	1,171	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		887.00000	906	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,012.00000	938	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		821.00000	837	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,146.00000	1,069	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,248.00000	1,290	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		523.00000	472	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		821.00000	837	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,146.00000	1,069	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		785.00000	804	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,210.00000	1,136	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.99750	10.89980		29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		1,139.00000	1,156	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,140.00000	1,059	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		1,103.00000	1,122	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,204.00000	1,124	29.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,249.00000	1,270	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			949.00000	873	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,374.00000	1,400	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			774.00000	702	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,331.00000	1,355	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			831.00000	757	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,310.00000	1,333	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			860.00000	785	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,230.00000	1,250	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			980.00000	903	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,289.00000	1,311	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			889.00000	814	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,193.00000	1,211	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,043.00000	964	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,174.00000	1,193	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,075.00000	995	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,000.00000	2,056	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			300.00000	258	24.88	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,419.00000	1,447	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			719.00000	649	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,466.00000	1,496	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			666.00000	598	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,269.00000	1,291	27.81	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			919.00000	843	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,211.00000	1,231	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,011.00000	933	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,174.00000	1,193	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,075.00000	995	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,490.00000	1,521	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			640.00000	573	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,515.00000	1,547	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			615.00000	549	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,466.00000	1,496	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			666.00000	598	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,352.00000	1,377	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			802.00000	729	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			748.00000	756	31.97	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,148.00000	2,058	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			619.00000	624	33.44	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,719.00000	2,626	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,565.00000	1,600	25.97	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			566.00000	502	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,052.00000	1,069	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,302.00000	1,221	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,069.00000	1,086	29.32	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,269.00000	1,189	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1,004.00000	1,019	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,404.00000	1,321	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1,036.00000	1,052	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,336.00000	1,254	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		748.00000	756	31.97	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,148.00000	2,058	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		916.00000	928	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		1,616.00000	1,531	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		944.00000	957	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		1,544.00000	1,460	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		814.00000	824	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		1,915.00000	1,826	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		728.00000	735	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		2,228.00000	2,137	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		653.00000	659	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,553.00000	2,461	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		587.00000	591	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		2,887.00000	2,794	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		838.00000	848	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		1,838.00000	1,751	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		671.00000	677	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		2,471.00000	2,379	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		602.00000	607	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		2,803.00000	2,710	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		2,544.00000	2,618	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		145.00000	120	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		2,071.00000	2,132	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		271.00000	234	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		1,673.00000	1,717	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		473.00000	420	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		791.00000	800	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		1,992.00000	1,903	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		572.00000	576	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		2,972.00000	2,878	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		2,628.00000	2,704	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		129.00000	106	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		2,146.00000	2,209	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		246.00000	211	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		1,735.00000	1,781	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		435.00000	383	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,419.00000	1,447	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		719.00000	649	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		973.00000	987	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		1,474.00000	1,390	29.98	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 14/12/2009 Currency Future	12.60	Call			689.00000	695	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,389.00000	2,298	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,301.00000	2,368	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			201.00000	171	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,863.00000	1,915	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			364.00000	317	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			863.00000	874	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,763.00000	1,676	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			530.00000	533	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,230.00000	3,136	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,222.00000	2,288	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			223.00000	190	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,798.00000	1,847	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			398.00000	349	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			708.00000	715	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,308.00000	2,217	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			602.00000	607	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,803.00000	2,710	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			517.00000	520	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,318.00000	3,223	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,380.00000	2,450	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			181.00000	153	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,931.00000	1,984	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			331.00000	287	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			889.00000	900	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,689.00000	1,603	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			635.00000	641	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,636.00000	2,544	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			544.00000	547	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,144.00000	3,050	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,462.00000	2,533	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			162.00000	136	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,618.00000	1,655	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			518.00000	458	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			769.00000	777	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,069.00000	1,980	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			653.00000	659	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,553.00000	2,461	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			557.00000	561	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,058.00000	2,964	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,340.00000	2,409	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			191.00000	161	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,897.00000	1,949	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			347.00000	302	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,540.00000	1,573	26.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.95	Put			590.00000	525	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			876.00000	887	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,726.00000	1,639	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			738.00000	745	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,188.00000	2,098	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			627.00000	632	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,677.00000	2,585	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			537.00000	540	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,187.00000	3,093	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,801.00000	2,880	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			101.00000	83	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,301.00000	2,368	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			201.00000	171	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			863.00000	874	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,763.00000	1,676	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,889.00000	2,970	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			89.00000	73	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,931.00000	1,984	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			331.00000	287	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,934.00000	3,016	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			84.00000	68	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,421.00000	2,491	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			171.00000	144	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,965.00000	2,020	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			315.00000	272	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,592.00000	1,627	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			542.00000	480	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,086.00000	1,104	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,236.00000	1,156	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			902.00000	914	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,653.00000	1,567	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			759.00000	766	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,109.00000	2,019	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			644.00000	650	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,594.00000	2,502	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			3,069.00000	3,153	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			69.00000	55	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,071.00000	2,132	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			271.00000	234	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			791.00000	800	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			1,992.00000	1,903	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			3,024.00000	3,107	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			74.00000	59	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,503.00000	2,575	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			153.00000	128	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	9.15	Call			2,035.00000	2,094	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			285.00000	246	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,645.00000	1,686	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			496.00000	438	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,121.00000	1,139	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,171.00000	1,091	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			930.00000	943	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,580.00000	1,495	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			780.00000	789	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,030.00000	1,941	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			579.00000	584	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			2,929.00000	2,836	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,252.00000	3,339	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			53.00000	41	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,714.00000	2,792	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			114.00000	94	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,004.00000	1,019	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,404.00000	1,321	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,299.00000	3,386	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			49.00000	38	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,757.00000	2,836	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			107.00000	88	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,261.00000	2,328	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			212.00000	180	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,830.00000	1,881	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			381.00000	333	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,020.00000	1,035	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,370.00000	1,288	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			851.00000	861	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,801.00000	1,713	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,345.00000	3,433	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			46.00000	36	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,979.00000	3,061	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			79.00000	64	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,000.00000	2,056	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			300.00000	258	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,671.00000	2,748	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			121.00000	100	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,184.00000	2,248	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			234.00000	201	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,766.00000	1,814	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			416.00000	366	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,442.00000	1,471	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			692.00000	623	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			989.00000	1,003	29.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.35	Put		1,439.00000	1,356	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		826.00000	836	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		1,876.00000	1,788	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		698.00000	705	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,349.00000	2,257	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		511.00000	514	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,361.00000	3,266	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		2,222.00000	2,288	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		223.00000	190	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		838.00000	848	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		1,838.00000	1,751	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		493.00000	496	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,493.00000	3,398	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		505.00000	508	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,405.00000	3,310	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		2,261.00000	2,328	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		212.00000	180	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		851.00000	861	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,801.00000	1,713	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		718.00000	725	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,268.00000	2,177	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		524.00000	527	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,274.00000	3,179	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		476.00000	484	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,576.00000	3,486	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,845.00000	2,925	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		95.00000	78	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,714.00000	2,792	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		114.00000	94	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,801.00000	2,880	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		101.00000	83	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		3,252.00000	3,339	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		53.00000	41	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,934.00000	3,016	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		84.00000	68	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.19900	11.11440		29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,349.00000	1,351	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,334.00000	1,252	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,296.00000	1,297	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,432.00000	1,348	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,331.00000	1,333	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,366.00000	1,284	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,443.00000	1,447	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,179.00000	1,098	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,541.00000	1,547	27.87	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 15/03/2010 Currency Future	10.60	Put			1,026.00000	948	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,482.00000	1,486	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,117.00000	1,037	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,463.00000	1,466	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,148.00000	1,067	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,385.00000	1,389	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,271.00000	1,190	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,404.00000	1,408	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,240.00000	1,159	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,367.00000	1,370	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,302.00000	1,221	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,423.00000	1,428	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,209.00000	1,129	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,501.00000	1,506	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,087.00000	1,007	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,541.00000	1,547	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,026.00000	948	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,463.00000	1,466	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,148.00000	1,067	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,279.00000	1,280	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,465.00000	1,381	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,233.00000	1,233	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,559.00000	1,474	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,262.00000	1,263	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,498.00000	1,414	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,313.00000	1,315	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,399.00000	1,316	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			995.00000	990	31.21	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,180.00000	2,091	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,889.00000	1,908	26.07	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			624.00000	559	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,262.00000	1,263	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,498.00000	1,414	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,246.00000	1,246	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,532.00000	1,447	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,168.00000	1,167	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,704.00000	1,618	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,230.00000	1,230	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,566.00000	1,481	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,214.00000	1,214	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,600.00000	1,515	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,139.00000	1,137	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,774.00000	1,688	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,199.00000	1,198	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,634.00000	1,549	29.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,183.00000	1,182	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,669.00000	1,583	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,603.00000	1,611	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			939.00000	862	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,943.00000	1,964	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			578.00000	515	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,837.00000	1,854	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			673.00000	605	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,787.00000	1,802	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			722.00000	653	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,738.00000	1,752	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			774.00000	703	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,692.00000	1,703	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			827.00000	754	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,647.00000	1,656	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			882.00000	807	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			938.00000	932	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,373.00000	2,283	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,085.00000	2,112	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			470.00000	413	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,183.00000	1,182	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,669.00000	1,583	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			717.00000	717	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,302.00000	3,218	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,176.00000	2,206	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			412.00000	357	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,443.00000	1,447	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,179.00000	1,098	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			750.00000	747	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,186.00000	3,098	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,239.00000	2,272	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			375.00000	323	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			770.00000	763	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,105.00000	3,014	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,271.00000	2,305	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			357.00000	306	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,349.00000	1,351	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,334.00000	1,252	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			778.00000	771	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,063.00000	2,972	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,338.00000	2,381	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			323.00000	282	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			794.00000	787	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,980.00000	2,888	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,110.00000	1,108	30.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,846.00000	1,759	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		664.00000	663	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		3,499.00000	3,414	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		1,970.00000	1,992	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		556.00000	493	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		1,153.00000	1,151	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		1,739.00000	1,652	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,125.00000	1,122	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,810.00000	1,723	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		674.00000	673	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,460.00000	3,374	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,837.00000	1,854	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		673.00000	605	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		1,110.00000	1,108	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,846.00000	1,759	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		1,083.00000	1,080	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		1,919.00000	1,831	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		1,057.00000	1,053	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		1,992.00000	1,904	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		624.00000	622	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,660.00000	3,573	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,916.00000	1,936	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		601.00000	537	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,279.00000	1,280	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,465.00000	1,381	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,125.00000	1,122	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,810.00000	1,723	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		1,097.00000	1,094	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		1,882.00000	1,795	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		654.00000	652	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,539.00000	3,453	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		2,027.00000	2,051	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		512.00000	452	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		695.00000	695	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,381.00000	3,296	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		2,145.00000	2,174	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		431.00000	375	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		2,207.00000	2,239	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		393.00000	340	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		762.00000	755	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,147.00000	3,056	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		2,566.00000	2,615	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		252.00000	216	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,582.00000	1,589	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		968.00000	890	27.63	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 15/03/2010 Currency Future	13.20	Call		811.00000	804	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		2,897.00000	2,805	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		2,450.00000	2,497	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		286.00000	248	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,521.00000	1,526	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,056.00000	977	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,367.00000	1,370	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,302.00000	1,221	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,331.00000	1,333	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,366.00000	1,284	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		786.00000	779	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		3,021.00000	2,930	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,423.00000	1,428	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,209.00000	1,129	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,246.00000	1,246	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,532.00000	1,447	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		739.00000	739	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		3,225.00000	3,140	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		2,527.00000	2,575	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		263.00000	226	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		1,561.00000	1,568	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		997.00000	919	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,521.00000	1,526	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,056.00000	977	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		803.00000	796	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		2,938.00000	2,847	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		2,412.00000	2,458	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		298.00000	259	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		728.00000	728	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		3,263.00000	3,179	33.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.83930	14.74460		24.84	1,483,930.00	100	13,971.00
£ / R On 16/03/2009 Currency Future	14.75	Call		278.00000	292	23.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put		283.00000	202	23.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		259.00000	270	24.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		314.00000	231	24.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		321.00000	340	22.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		226.00000	151	22.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		458.00000	520	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		113.00000	81	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call		609.00000	682	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put		64.00000	43	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		494.00000	559	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		99.00000	70	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call		423.00000	483	23.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	14.45	Put			129.00000	93	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			344.00000	375	23.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			199.00000	136	23.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			395.00000	447	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			151.00000	107	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			321.00000	340	22.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			226.00000	151	22.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			299.00000	315	23.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			254.00000	176	23.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			344.00000	375	23.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			199.00000	136	23.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			531.00000	599	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			86.00000	60	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			458.00000	520	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			113.00000	81	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			531.00000	599	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			86.00000	60	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			734.00000	814	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			40.00000	25	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			650.00000	725	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			55.00000	36	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			369.00000	412	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			174.00000	123	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			241.00000	250	24.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			346.00000	261	24.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			180.00000	182	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			485.00000	393	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			224.00000	231	25.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			379.00000	292	25.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			169.00000	168	26.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			524.00000	428	26.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			158.00000	155	27.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			563.00000	465	27.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			194.00000	197	26.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			449.00000	358	26.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			868.00000	953	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			23.00000	14	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			914.00000	1,000	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			19.00000	11	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			692.00000	769	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			47.00000	30	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			369.00000	412	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			174.00000	123	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			208.00000	214	25.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			414.00000	324	25.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	15.30	Call			131.00000	129	29.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			686.00000	590	29.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			81.00000	91	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			986.00000	901	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			54.00000	61	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,159.00000	1,071	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			89.00000	95	33.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			944.00000	856	33.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			123.00000	122	30.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			729.00000	633	30.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			116.00000	116	30.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			772.00000	676	30.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			123.00000	122	30.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			729.00000	633	30.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			104.00000	104	32.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			859.00000	765	32.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			131.00000	129	29.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			686.00000	590	29.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			98.00000	99	32.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			903.00000	810	32.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			35.00000	39	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,341.00000	1,250	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			73.00000	82	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,029.00000	943	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			89.00000	95	33.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			944.00000	856	33.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			60.00000	67	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,115.00000	1,028	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			25.00000	28	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,481.00000	1,389	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			28.00000	31	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,434.00000	1,342	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			49.00000	55	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,204.00000	1,115	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			35.00000	39	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,341.00000	1,250	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			20.00000	22	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,575.00000	1,483	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			16.00000	17	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,671.00000	1,578	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			16.00000	17	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,671.00000	1,578	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			44.00000	49	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,249.00000	1,160	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			12.00000	13	34.09	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 16/03/2009 Currency Future	16.50	Put			1,768.00000	1,674	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			5.00000	5	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,110.00000	2,016	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			6.00000	7	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,012.00000	1,918	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			2.00000	2	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,457.00000	2,363	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			1.00000	1	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,756.00000	2,661	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,306.00000	3,211	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,905.00000	3,811	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,055.00000	3,961	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,755.00000	3,661	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,206.00000	3,111	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,705.00000	3,611	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			4.00000	4	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,209.00000	2,115	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			32.00000	35	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,387.00000	1,296	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			9.00000	10	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,865.00000	1,771	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			39.00000	44	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,295.00000	1,205	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			116.00000	116	30.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			772.00000	676	30.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			148.00000	145	27.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			604.00000	506	27.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			110.00000	110	31.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			815.00000	721	31.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			259.00000	270	24.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			314.00000	231	24.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			224.00000	231	25.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			379.00000	292	25.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			139.00000	137	28.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			645.00000	548	28.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			60.00000	67	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,115.00000	1,028	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			49.00000	55	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,204.00000	1,115	34.09	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 16/03/2009 Currency Future	15.05	Call			180.00000	182	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			485.00000	393	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			158.00000	155	27.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			563.00000	465	27.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			98.00000	99	32.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			903.00000	810	32.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			66.00000	74	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,072.00000	985	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			54.00000	61	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,159.00000	1,071	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			81.00000	91	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			986.00000	901	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			25.00000	28	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,481.00000	1,389	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			20.00000	22	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,575.00000	1,483	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			7.00000	8	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,963.00000	1,869	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			39.00000	44	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,295.00000	1,205	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			32.00000	35	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,387.00000	1,296	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			9.00000	10	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,865.00000	1,771	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			6.00000	6	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,061.00000	1,967	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			22.00000	25	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,528.00000	1,436	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			18.00000	20	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,623.00000	1,530	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			14.00000	15	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,719.00000	1,626	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			11.00000	12	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,816.00000	1,723	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			8.00000	9	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,914.00000	1,820	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			49.00000	55	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,204.00000	1,115	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			3.00000	3	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,308.00000	2,214	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			2.00000	2	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,407.00000	2,313	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			2.00000	2	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,507.00000	2,412	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			1.00000	1	34.09	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 16/03/2009 Currency Future	17.35	Put			2,607.00000	2,512	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,405.00000	3,311	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,505.00000	3,411	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,605.00000	3,511	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,805.00000	3,711	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,905.00000	3,811	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,005.00000	3,911	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,105.00000	4,011	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			1.00000	1	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,806.00000	2,711	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,906.00000	2,811	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,006.00000	2,911	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,106.00000	3,011	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,906.00000	2,811	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,106.00000	3,011	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,405.00000	3,311	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,605.00000	3,511	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,356.00000	3,261	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,455.00000	3,361	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,555.00000	3,461	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,655.00000	3,561	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,855.00000	3,761	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,955.00000	3,861	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,155.00000	4,061	34.09	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 16/03/2009 Currency Future	18.45	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,705.00000	3,611	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,105.00000	4,011	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,205.00000	4,111	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,305.00000	4,211	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,405.00000	4,311	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,505.00000	4,411	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,805.00000	3,711	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,205.00000	4,111	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,305.00000	4,211	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	1	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,856.00000	2,761	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,956.00000	2,861	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,056.00000	2,961	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,156.00000	3,061	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			0.00000	0	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,256.00000	3,161	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			2.00000	3	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,358.00000	2,263	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			1.00000	1	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,557.00000	2,462	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			1.00000	1	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,656.00000	2,562	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			6.00000	6	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,061.00000	1,967	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			4.00000	5	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,160.00000	2,065	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			3.00000	3	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,259.00000	2,164	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			2.00000	3	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,358.00000	2,263	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	1	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,856.00000	2,761	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			18.00000	20	34.09	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 16/03/2009 Currency Future	16.35	Put			1,623.00000	1,530	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			5.00000	5	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,110.00000	2,016	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			4.00000	5	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,160.00000	2,065	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			66.00000	74	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,072.00000	985	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			54.00000	61	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,159.00000	1,071	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			11.00000	12	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,816.00000	1,723	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			169.00000	168	26.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			524.00000	428	26.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			28.00000	31	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,434.00000	1,342	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			241.00000	250	24.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			346.00000	261	24.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			569.00000	640	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			75.00000	51	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			494.00000	559	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			99.00000	70	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,055.00000	1,145	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			11.00000	6	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			961.00000	1,048	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			16.00000	9	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			778.00000	860	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			34.00000	21	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,249.00000	1,341	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			4.00000	2	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,151.00000	1,243	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			7.00000	3	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			961.00000	1,048	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			16.00000	9	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,298.00000	1,391	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			3.00000	2	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,200.00000	1,292	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			5.00000	3	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,103.00000	1,194	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			9.00000	4	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,008.00000	1,096	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			13.00000	7	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			823.00000	906	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			28.00000	17	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			734.00000	814	23.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			40.00000	25	23.61	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future			15.11520	15.01430		26.08	0.00	0	299.00
£ / R On 12/06/2009 Currency Future	15.00	Call		858.00000	865	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		843.00000	750	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		839.00000	845	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		874.00000	780	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		897.00000	903	25.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		783.00000	688	25.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		999.00000	1,017	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		635.00000	552	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,136.00000	1,166	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		522.00000	451	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		1,049.00000	1,075	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		585.00000	510	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		978.00000	989	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		663.00000	574	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		897.00000	903	25.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		783.00000	688	25.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		937.00000	945	25.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		722.00000	629	25.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		917.00000	924	25.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		752.00000	659	25.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		877.00000	884	25.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		813.00000	719	25.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		999.00000	1,017	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		635.00000	552	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call		957.00000	966	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put		693.00000	601	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		1,021.00000	1,046	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		607.00000	531	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		1,021.00000	1,046	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		607.00000	531	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call		1,078.00000	1,105	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put		564.00000	490	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		1,166.00000	1,198	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		502.00000	432	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		1,107.00000	1,135	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		543.00000	470	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		820.00000	825	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		906.00000	810	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		735.00000	736	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,071.00000	971	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		802.00000	807	26.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		938.00000	841	26.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		735.00000	736	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,071.00000	971	26.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.05	Call			839.00000	845	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			874.00000	780	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			704.00000	704	27.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,140.00000	1,039	27.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			768.00000	771	26.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,003.00000	905	26.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,291.00000	1,328	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			427.00000	363	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,259.00000	1,295	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			445.00000	380	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,324.00000	1,362	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			410.00000	347	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			917.00000	924	25.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			752.00000	659	25.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			785.00000	788	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			970.00000	873	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			675.00000	674	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,211.00000	1,109	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			566.00000	570	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,452.00000	1,355	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			489.00000	491	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,625.00000	1,525	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			582.00000	587	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,418.00000	1,322	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			647.00000	645	27.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,283.00000	1,180	27.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			634.00000	631	27.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,320.00000	1,216	27.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			661.00000	659	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,247.00000	1,144	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			616.00000	618	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,352.00000	1,253	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			661.00000	659	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,247.00000	1,144	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			433.00000	433	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,769.00000	1,668	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			534.00000	537	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,520.00000	1,422	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			504.00000	506	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,589.00000	1,491	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			395.00000	394	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,881.00000	1,779	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			474.00000	476	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,660.00000	1,561	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			420.00000	420	28.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.40	Put			1,806.00000	1,705	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			372.00000	370	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,957.00000	1,854	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			349.00000	346	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,035.00000	1,931	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			338.00000	335	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,074.00000	1,970	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			408.00000	407	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,844.00000	1,742	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			460.00000	461	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,696.00000	1,596	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			328.00000	324	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,113.00000	2,009	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			261.00000	256	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,397.00000	2,291	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			279.00000	274	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,314.00000	2,209	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			206.00000	201	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,692.00000	2,586	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			168.00000	162	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,953.00000	2,847	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			109.00000	103	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,495.00000	3,388	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			69.00000	64	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,055.00000	3,949	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			62.00000	57	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,198.00000	4,092	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			81.00000	76	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,867.00000	3,760	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			113.00000	107	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,449.00000	3,342	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			122.00000	116	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,357.00000	3,251	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			84.00000	79	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,820.00000	3,713	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			244.00000	239	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,480.00000	2,374	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			447.00000	447	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,733.00000	1,632	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			599.00000	605	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,385.00000	1,290	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			820.00000	825	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			906.00000	810	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			751.00000	753	26.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,037.00000	938	26.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.40	Call			720.00000	720	26.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,105.00000	1,005	26.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			690.00000	689	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,175.00000	1,074	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			937.00000	945	25.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			722.00000	629	25.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			751.00000	753	26.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,037.00000	938	26.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			720.00000	720	26.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,105.00000	1,005	26.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			802.00000	807	26.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			938.00000	841	26.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			675.00000	674	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,211.00000	1,109	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			599.00000	605	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,385.00000	1,290	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			566.00000	570	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,452.00000	1,355	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			647.00000	645	27.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,283.00000	1,180	27.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			474.00000	476	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,660.00000	1,561	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			566.00000	570	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,452.00000	1,355	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			504.00000	506	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,589.00000	1,491	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			550.00000	554	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,485.00000	1,388	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			519.00000	521	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,554.00000	1,456	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			420.00000	420	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,806.00000	1,705	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			534.00000	537	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,520.00000	1,422	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			447.00000	447	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,733.00000	1,632	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			372.00000	370	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,957.00000	1,854	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			328.00000	324	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,113.00000	2,009	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			349.00000	346	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,035.00000	1,931	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			307.00000	304	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,193.00000	2,088	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			288.00000	284	28.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.00	Put			2,274.00000	2,169	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			307.00000	304	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,193.00000	2,088	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			270.00000	265	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,355.00000	2,250	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			383.00000	382	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,919.00000	1,817	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			360.00000	358	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,996.00000	1,893	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			317.00000	314	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,153.00000	2,049	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			297.00000	294	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,233.00000	2,128	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			489.00000	491	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,625.00000	1,525	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			433.00000	433	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,769.00000	1,668	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			317.00000	314	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,153.00000	2,049	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			228.00000	223	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,564.00000	2,458	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			213.00000	208	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,649.00000	2,543	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			199.00000	194	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,735.00000	2,629	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			186.00000	180	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,822.00000	2,715	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			105.00000	99	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,541.00000	3,434	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			98.00000	92	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,633.00000	3,527	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			91.00000	85	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,726.00000	3,620	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			78.00000	73	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,914.00000	3,807	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			72.00000	67	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,008.00000	3,902	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			67.00000	62	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,103.00000	3,997	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			162.00000	156	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,998.00000	2,891	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			151.00000	145	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,087.00000	2,980	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			140.00000	135	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,176.00000	3,069	28.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.15	Call			131.00000	125	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,266.00000	3,160	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			151.00000	145	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,087.00000	2,980	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			131.00000	125	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,266.00000	3,160	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			105.00000	99	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,541.00000	3,434	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			91.00000	85	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,726.00000	3,620	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			101.00000	96	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,587.00000	3,480	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			94.00000	88	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,680.00000	3,573	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			87.00000	82	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,773.00000	3,667	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			75.00000	70	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,961.00000	3,855	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			64.00000	59	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,150.00000	4,044	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			60.00000	55	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,245.00000	4,140	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			78.00000	73	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,914.00000	3,807	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			67.00000	62	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,103.00000	3,997	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			57.00000	53	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,293.00000	4,187	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			53.00000	48	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,389.00000	4,283	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			49.00000	45	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,485.00000	4,379	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			45.00000	41	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,581.00000	4,476	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			75.00000	70	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,961.00000	3,855	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			55.00000	50	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,341.00000	4,235	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			51.00000	46	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,437.00000	4,331	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			221.00000	215	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,607.00000	2,500	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			193.00000	187	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,778.00000	2,672	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			180.00000	174	28.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.70	Put			2,865.00000	2,759	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			156.00000	150	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,042.00000	2,935	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			146.00000	140	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,131.00000	3,024	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			136.00000	130	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,221.00000	3,114	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			126.00000	120	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,312.00000	3,205	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			270.00000	265	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,355.00000	2,250	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			252.00000	248	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,438.00000	2,332	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			236.00000	231	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,522.00000	2,416	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			221.00000	215	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,607.00000	2,500	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			156.00000	150	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,042.00000	2,935	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			360.00000	358	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,996.00000	1,893	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			261.00000	256	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,397.00000	2,291	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			279.00000	274	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,314.00000	2,209	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			228.00000	223	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,564.00000	2,458	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			199.00000	194	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,735.00000	2,629	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			408.00000	407	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,844.00000	1,742	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			582.00000	587	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,418.00000	1,322	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,049.00000	1,075	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			585.00000	510	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,424.00000	1,467	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			360.00000	302	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,357.00000	1,397	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			393.00000	331	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,228.00000	1,262	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			464.00000	397	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,565.00000	1,613	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			300.00000	248	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,494.00000	1,539	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			329.00000	274	24.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.05	Call			1,357.00000	1,397	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			393.00000	331	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,601.00000	1,651	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			287.00000	236	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,529.00000	1,576	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			315.00000	261	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,459.00000	1,503	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			344.00000	288	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,390.00000	1,432	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			376.00000	316	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,197.00000	1,230	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			483.00000	414	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,459.00000	1,503	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			344.00000	288	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,136.00000	1,166	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			522.00000	451	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,291.00000	1,328	24.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			427.00000	363	24.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.33820		15.23070		26.98	76,691.00	5	43.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,217.00000	1,231	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,237.00000	1,143	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,255.00000	1,270	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,175.00000	1,082	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,374.00000	1,401	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			994.00000	913	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,507.00000	1,538	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			876.00000	800	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,426.00000	1,455	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			946.00000	867	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,374.00000	1,401	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			994.00000	913	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,275.00000	1,291	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,144.00000	1,053	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,315.00000	1,330	26.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,084.00000	992	26.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,355.00000	1,375	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,024.00000	937	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,295.00000	1,311	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,114.00000	1,023	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,336.00000	1,349	26.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,055.00000	961	26.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,400.00000	1,428	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			970.00000	890	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,355.00000	1,375	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,024.00000	937	26.08	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.30	Call			1,199.00000	1,212	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,268.00000	1,174	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,236.00000	1,251	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,205.00000	1,112	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,453.00000	1,482	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			922.00000	844	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,181.00000	1,193	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,300.00000	1,205	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,096.00000	1,105	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,465.00000	1,367	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,146.00000	1,157	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,365.00000	1,269	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,080.00000	1,088	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,499.00000	1,400	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,181.00000	1,193	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,300.00000	1,205	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,064.00000	1,072	27.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,533.00000	1,434	27.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,129.00000	1,139	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,398.00000	1,301	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,619.00000	1,654	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			788.00000	716	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,590.00000	1,624	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			810.00000	736	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,648.00000	1,684	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			767.00000	696	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,033.00000	1,040	27.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,603.00000	1,502	27.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,480.00000	1,510	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			899.00000	822	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,400.00000	1,428	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			970.00000	890	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,163.00000	1,175	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,333.00000	1,237	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,737.00000	1,776	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			706.00000	637	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,677.00000	1,714	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			746.00000	676	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,562.00000	1,595	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			831.00000	757	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,860.00000	1,903	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			629.00000	565	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,798.00000	1,839	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			667.00000	600	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,677.00000	1,714	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.30	Put		746.00000	676	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		1,892.00000	1,936	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		611.00000	547	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		1,829.00000	1,871	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		648.00000	582	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,767.00000	1,807	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		686.00000	619	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1,707.00000	1,745	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		726.00000	656	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,534.00000	1,566	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		854.00000	778	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,199.00000	1,212	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,268.00000	1,174	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,004.00000	1,010	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,673.00000	1,572	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1,163.00000	1,175	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,333.00000	1,237	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		1,033.00000	1,040	27.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,603.00000	1,502	27.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,004.00000	1,010	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,673.00000	1,572	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		971.00000	981	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,740.00000	1,643	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		935.00000	948	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		1,804.00000	1,710	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,295.00000	1,311	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,114.00000	1,023	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,112.00000	1,122	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,431.00000	1,334	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		1,049.00000	1,056	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,568.00000	1,468	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,112.00000	1,122	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,431.00000	1,334	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		1,019.00000	1,025	28.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,638.00000	1,537	28.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		990.00000	995	28.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,709.00000	1,607	28.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		953.00000	966	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,772.00000	1,678	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,619.00000	1,654	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		788.00000	716	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,275.00000	1,291	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,144.00000	1,053	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		1,096.00000	1,105	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,465.00000	1,367	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
£ / R On 14/12/2009 Currency Future			15.34850	15.24100		0.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		505.00000	586	0.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		114.00000	88	0.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.17600	13.12320		25.70	197,640.00	15	5,884.00
€ / R On 16/03/2009 Currency Future	13.10	Call		263.00000	272	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		239.00000	196	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		205.00000	208	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		331.00000	282	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		461.00000	455	24.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		138.00000	79	24.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		576.00000	570	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		103.00000	44	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		498.00000	492	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		125.00000	66	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		425.00000	420	24.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		151.00000	94	24.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		390.00000	387	24.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		166.00000	111	24.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call		356.00000	355	24.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		182.00000	129	24.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		323.00000	326	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		200.00000	150	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		292.00000	298	25.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		219.00000	172	25.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		537.00000	530	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		114.00000	54	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		617.00000	611	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		93.00000	35	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		222.00000	227	26.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		299.00000	251	26.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		188.00000	191	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		365.00000	315	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		146.00000	148	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		473.00000	422	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		159.00000	161	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		436.00000	385	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		124.00000	125	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		551.00000	499	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		105.00000	106	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		632.00000	580	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		173.00000	175	27.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		400.00000	349	27.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		135.00000	136	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		511.00000	460	28.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	13.05	Call			292.00000	298	25.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			219.00000	172	25.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			188.00000	191	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			365.00000	315	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			89.00000	90	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			716.00000	664	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			82.00000	83	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			759.00000	707	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			76.00000	77	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			803.00000	751	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			48.00000	25	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,324.00000	1,249	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			46.00000	22	34.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,373.00000	1,296	34.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			56.00000	43	33.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,083.00000	1,017	33.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			70.00000	71	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			847.00000	795	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			114.00000	115	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			591.00000	539	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			114.00000	115	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			591.00000	539	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			105.00000	106	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			632.00000	580	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			56.00000	43	33.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,083.00000	1,017	33.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			44.00000	18	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,470.00000	1,392	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			30.00000	8	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,807.00000	1,732	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			61.00000	53	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			988.00000	927	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			64.00000	59	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			941.00000	883	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			960.00000	982	23.68	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			37.00000	6	23.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			425.00000	420	24.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			151.00000	94	24.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			700.00000	698	22.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			77.00000	22	22.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,049.00000	1,081	24.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			26.00000	5	24.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,049.00000	1,081	24.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			26.00000	5	24.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,095.00000	1,130	25.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	12.05	Put			21.00000	4	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,004.00000	1,031	24.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			31.00000	5	24.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			830.00000	835	22.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			57.00000	9	22.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			874.00000	884	22.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			51.00000	8	22.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			743.00000	743	22.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			69.00000	17	22.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,235.00000	1,279	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			12.00000	3	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			917.00000	933	23.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			44.00000	7	23.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,141.00000	1,180	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			18.00000	4	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,625.00000	1,677	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			1.00000	1	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,526.00000	1,577	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			3.00000	1	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,428.00000	1,478	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			4.00000	2	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,331.00000	1,378	27.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			7.00000	2	27.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			874.00000	884	22.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			51.00000	8	22.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,575.00000	1,627	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			2.00000	1	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,477.00000	1,528	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			3.00000	2	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,379.00000	1,428	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			6.00000	2	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,282.00000	1,329	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			9.00000	3	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,188.00000	1,229	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			14.00000	3	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,095.00000	1,130	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			21.00000	4	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,331.00000	1,378	27.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			7.00000	2	27.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			786.00000	788	22.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			63.00000	12	22.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,004.00000	1,031	24.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			31.00000	5	24.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			658.00000	654	23.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			85.00000	28	23.00	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	12.65	Call			576.00000	570	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			103.00000	44	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			658.00000	654	23.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			85.00000	28	23.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,477.00000	1,528	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			3.00000	2	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,282.00000	1,329	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			9.00000	3	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			830.00000	835	22.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			57.00000	9	22.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			617.00000	611	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			93.00000	35	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			76.00000	77	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			803.00000	751	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			59.00000	48	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,035.00000	972	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			461.00000	455	24.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			138.00000	79	24.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			97.00000	97	30.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			673.00000	621	30.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			51.00000	31	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,227.00000	1,155	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			124.00000	125	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			551.00000	499	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,674.00000	1,727	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			1.00000	1	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			26.00000	6	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,902.00000	1,830	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			10.00000	1	36.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,487.00000	2,425	36.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			5.00000	0	38.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,082.00000	3,024	38.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			2.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,678.00000	3,624	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			42.00000	14	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,568.00000	1,488	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			17.00000	3	35.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,144.00000	2,077	35.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			7.00000	1	36.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,734.00000	2,675	36.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			3.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,330.00000	3,274	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			9.00000	1	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,586.00000	2,525	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			3.00000	0	38.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	16.50	Put		3,380.00000	3,324	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call		1.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put		4,177.00000	4,124	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call		0.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put		4,977.00000	4,924	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		1,774.00000	1,826	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		1.00000	0	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		15.00000	2	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		2,242.00000	2,176	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		5.00000	0	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		3,032.00000	2,974	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call		1.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put		3,828.00000	3,774	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call		0.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put		4,627.00000	4,574	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call		2,173.00000	2,226	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put		0.00000	0	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call		28.00000	7	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put		1,854.00000	1,781	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call		8.00000	1	36.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put		2,635.00000	2,575	36.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call		3.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put		3,429.00000	3,374	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call		0.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put		4,227.00000	4,174	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call		2,523.00000	2,576	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put		0.00000	0	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call		1,724.00000	1,777	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put		1.00000	1	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call		43.00000	16	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put		1,519.00000	1,440	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call		14.00000	2	35.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put		2,291.00000	2,226	35.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call		1.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put		3,878.00000	3,824	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call		2,973.00000	3,026	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put		0.00000	0	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call		3,223.00000	3,276	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put		0.00000	0	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call		2,423.00000	2,476	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put		0.00000	0	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call		41.00000	13	35.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put		1,617.00000	1,537	35.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call		12.00000	1	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put		2,389.00000	2,325	35.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	16.30	Call			4.00000	0	38.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,181.00000	3,124	38.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,323.00000	3,376	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,523.00000	2,576	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			43.00000	16	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,519.00000	1,440	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,273.00000	3,326	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,473.00000	2,526	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			13.00000	1	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,339.00000	2,275	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			4.00000	0	38.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,131.00000	3,074	38.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,423.00000	3,476	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,623.00000	2,676	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			0.00000	0	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,824.00000	1,876	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			1.00000	0	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			45.00000	20	34.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,422.00000	1,344	34.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			16.00000	2	35.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,193.00000	2,126	35.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			5.00000	0	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,982.00000	2,924	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,023.00000	3,076	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,223.00000	2,276	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	0	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			59.00000	48	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,035.00000	972	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,923.00000	2,976	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			0.00000	0	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,123.00000	2,176	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			0.00000	0	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			54.00000	39	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,131.00000	1,063	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			8.00000	1	36.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,685.00000	2,625	36.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			2.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,479.00000	3,424	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,823.00000	2,876	27.28	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	0	27.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,023.00000	2,076	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			0.00000	0	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			51.00000	31	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,227.00000	1,155	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			22.00000	4	35.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,999.00000	1,928	35.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			7.00000	0	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,784.00000	2,724	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			2.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,579.00000	3,524	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,123.00000	3,176	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	0	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,323.00000	2,376	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			0.00000	0	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			786.00000	788	22.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			63.00000	12	22.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			35.00000	10	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,712.00000	1,634	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			3.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,280.00000	3,224	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,773.00000	2,826	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			0.00000	0	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,974.00000	2,026	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			0.00000	0	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			49.00000	28	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,276.00000	1,202	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			20.00000	4	35.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,047.00000	1,978	35.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			7.00000	0	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,833.00000	2,774	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			2.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,629.00000	3,574	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,673.00000	2,726	27.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			0.00000	0	27.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,874.00000	1,926	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			1.00000	0	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			6.00000	0	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,933.00000	2,874	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			1.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,728.00000	3,674	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,723.00000	2,776	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,924.00000	1,976	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			0.00000	0	29.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	15.20	Call			19.00000	3	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,096.00000	2,027	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			6.00000	0	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,883.00000	2,824	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,023.00000	3,076	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,073.00000	3,126	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			0.00000	0	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,273.00000	2,326	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			0.00000	0	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			32.00000	9	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,759.00000	1,683	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			10.00000	1	36.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,536.00000	2,475	36.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,873.00000	2,926	27.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			0.00000	0	27.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,073.00000	2,126	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			0.00000	0	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			52.00000	35	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,179.00000	1,109	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			24.00000	5	35.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,950.00000	1,879	35.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			7.00000	1	36.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,734.00000	2,675	36.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			2.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,529.00000	3,474	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			1.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,978.00000	3,924	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,223.00000	2,276	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	0	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			1.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,728.00000	3,674	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,527.00000	4,474	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,477.00000	4,424	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,473.00000	2,526	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,674.00000	1,727	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			1.00000	1	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			13.00000	1	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,339.00000	2,275	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			1.00000	0	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,928.00000	3,874	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,573.00000	2,626	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	10.55	Put		0.00000	0	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		1,774.00000	1,826	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		1.00000	0	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		15.00000	2	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		2,242.00000	2,176	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		5.00000	0	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		3,032.00000	2,974	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call		3,623.00000	3,676	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put		0.00000	0	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call		2,823.00000	2,876	27.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put		0.00000	0	27.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,235.00000	1,279	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		12.00000	3	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call		7.00000	0	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put		2,784.00000	2,724	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call		3,723.00000	3,776	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put		0.00000	0	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call		3,523.00000	3,576	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put		0.00000	0	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call		2,723.00000	2,776	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put		0.00000	0	27.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.42150	13.36120		26.15	0.00	0	4,231.00
€ / R On 12/06/2009 Currency Future	13.35	Call		725.00000	758	25.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		714.00000	687	25.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		671.00000	701	26.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		810.00000	780	26.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		846.00000	883	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		535.00000	511	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		950.00000	995	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		439.00000	423	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		868.00000	906	24.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		507.00000	485	24.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		846.00000	883	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		535.00000	511	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		825.00000	860	24.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		564.00000	538	24.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		804.00000	838	25.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		593.00000	567	25.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		765.00000	797	25.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		654.00000	626	25.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		804.00000	838	25.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		593.00000	567	25.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		784.00000	817	25.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		623.00000	596	25.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		920.00000	965	24.59	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 12/06/2009 Currency Future	12.90	Put		459.00000	443	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		980.00000	1,025	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		419.00000	404	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		689.00000	720	26.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		777.00000	748	26.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		622.00000	650	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		910.00000	878	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		606.00000	634	27.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		945.00000	912	27.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		622.00000	650	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		910.00000	878	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		572.00000	603	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,011.00000	981	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		535.00000	564	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		1,073.00000	1,043	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		638.00000	667	26.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		876.00000	845	26.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		606.00000	634	27.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		945.00000	912	27.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		745.00000	778	25.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		684.00000	657	25.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		891.00000	935	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		480.00000	464	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		654.00000	684	26.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		843.00000	812	26.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call		517.00000	546	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put		1,105.00000	1,074	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		499.00000	528	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		1,138.00000	1,106	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		466.00000	493	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,204.00000	1,171	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		312.00000	332	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		1,600.00000	1,561	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		300.00000	320	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		1,639.00000	1,599	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		389.00000	414	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		1,378.00000	1,342	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		450.00000	476	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,238.00000	1,205	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call		553.00000	583	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put		1,042.00000	1,012	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		638.00000	667	26.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		876.00000	845	26.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		654.00000	684	26.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		843.00000	812	26.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.30	Call			745.00000	778	25.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			684.00000	657	25.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			707.00000	739	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			745.00000	717	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			572.00000	603	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,011.00000	981	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			707.00000	739	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			745.00000	717	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			466.00000	493	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,204.00000	1,171	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			349.00000	371	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,487.00000	1,450	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			257.00000	275	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,796.00000	1,754	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			202.00000	218	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,041.00000	1,996	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			404.00000	429	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,343.00000	1,307	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			434.00000	460	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,273.00000	1,238	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			920.00000	965	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			459.00000	443	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,011.00000	1,057	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			399.00000	385	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,313.00000	1,364	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			252.00000	242	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,277.00000	1,328	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			266.00000	256	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,349.00000	1,401	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			238.00000	229	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,277.00000	1,328	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			266.00000	256	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,139.00000	1,188	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			328.00000	316	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,173.00000	1,222	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			312.00000	300	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,074.00000	1,121	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			363.00000	350	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,500.00000	1,553	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			189.00000	182	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,207.00000	1,257	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			296.00000	285	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,386.00000	1,438	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			225.00000	217	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,462.00000	1,514	24.59	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 12/06/2009 Currency Future	12.10	Put		200.00000	193	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,424.00000	1,476	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		212.00000	204	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,782.00000	1,838	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		121.00000	116	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		1,699.00000	1,754	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		138.00000	133	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		1,618.00000	1,672	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		157.00000	151	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,539.00000	1,592	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		178.00000	171	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,242.00000	1,292	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		281.00000	270	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		1,740.00000	1,796	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		129.00000	124	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,658.00000	1,713	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		147.00000	142	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,578.00000	1,632	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		167.00000	161	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,139.00000	1,188	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		328.00000	316	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,462.00000	1,514	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		200.00000	193	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		1,106.00000	1,154	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		345.00000	333	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		1,042.00000	1,089	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		381.00000	367	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,500.00000	1,553	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		189.00000	182	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,424.00000	1,476	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		212.00000	204	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		1,824.00000	1,880	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		113.00000	109	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		1,658.00000	1,713	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		147.00000	142	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		1,074.00000	1,121	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		363.00000	350	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		950.00000	995	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		439.00000	423	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		1,106.00000	1,154	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		345.00000	333	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,313.00000	1,364	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		252.00000	242	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,242.00000	1,292	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		281.00000	270	24.59	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 12/06/2009 Currency Future	12.80	Call			980.00000	1,025	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			419.00000	404	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			591.00000	618	27.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			980.00000	946	27.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			535.00000	564	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,073.00000	1,043	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			419.00000	444	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,307.00000	1,273	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			362.00000	385	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,451.00000	1,414	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			336.00000	358	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,525.00000	1,486	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			289.00000	308	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,677.00000	1,637	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			267.00000	286	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,756.00000	1,714	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			247.00000	265	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,836.00000	1,793	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			228.00000	245	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,917.00000	1,873	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			375.00000	399	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,414.00000	1,378	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			324.00000	345	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,562.00000	1,524	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			404.00000	429	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,343.00000	1,307	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			375.00000	399	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,414.00000	1,378	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			324.00000	345	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,562.00000	1,524	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			278.00000	297	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,716.00000	1,676	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			237.00000	255	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,876.00000	1,833	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			219.00000	235	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,958.00000	1,914	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			186.00000	201	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,125.00000	2,079	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			171.00000	185	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,210.00000	2,164	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			158.00000	170	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,296.00000	2,249	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			145.00000	157	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,384.00000	2,335	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			278.00000	297	27.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.80	Put		1,716.00000	1,676	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		257.00000	275	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		1,796.00000	1,754	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		186.00000	201	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,125.00000	2,079	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		482.00000	510	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,171.00000	1,139	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		825.00000	860	24.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		564.00000	538	24.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		482.00000	510	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,171.00000	1,139	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		450.00000	476	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,238.00000	1,205	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		434.00000	460	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,273.00000	1,238	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.62140	13.55780		26.16	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.55	Call		1,026.00000	1,061	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,019.00000	990	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		973.00000	1,005	26.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,115.00000	1,084	26.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		1,143.00000	1,177	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		835.00000	806	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		1,263.00000	1,307	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		705.00000	685	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		1,162.00000	1,197	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		804.00000	776	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,181.00000	1,224	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		773.00000	752	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,123.00000	1,158	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		865.00000	836	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,104.00000	1,139	25.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		896.00000	868	25.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,084.00000	1,121	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		926.00000	899	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,123.00000	1,158	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		865.00000	836	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,084.00000	1,121	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		926.00000	899	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,235.00000	1,279	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		727.00000	707	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		1,064.00000	1,100	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		957.00000	929	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		956.00000	988	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,148.00000	1,116	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		990.00000	1,024	26.28	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.65	Put		1,082.00000	1,052	26.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		907.00000	937	26.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,249.00000	1,216	26.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		907.00000	937	26.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,249.00000	1,216	26.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		891.00000	921	26.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		1,284.00000	1,250	26.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		923.00000	954	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,215.00000	1,182	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		871.00000	906	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,314.00000	1,284	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		832.00000	866	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,375.00000	1,344	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		939.00000	971	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,181.00000	1,149	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		1,045.00000	1,081	25.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		987.00000	959	25.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,208.00000	1,251	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		750.00000	730	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		795.00000	827	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,437.00000	1,406	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		582.00000	609	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		1,874.00000	1,837	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		939.00000	971	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,181.00000	1,149	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		832.00000	866	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,375.00000	1,344	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		759.00000	790	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,501.00000	1,469	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		724.00000	754	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,566.00000	1,533	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		690.00000	720	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,632.00000	1,598	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		658.00000	686	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,700.00000	1,665	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		1,008.00000	1,042	26.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,050.00000	1,021	26.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		759.00000	790	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,501.00000	1,469	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		724.00000	754	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,566.00000	1,533	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,437.00000	1,484	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		579.00000	563	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		1,377.00000	1,423	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		620.00000	602	25.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.90	Call			1,319.00000	1,364	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			661.00000	643	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,008.00000	1,042	26.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,050.00000	1,021	26.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,026.00000	1,061	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,019.00000	990	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			852.00000	885	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,344.00000	1,314	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			813.00000	846	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,406.00000	1,375	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			776.00000	808	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,469.00000	1,437	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,208.00000	1,251	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			750.00000	730	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,319.00000	1,364	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			661.00000	643	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			1,348.00000	1,394	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			640.00000	622	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			1,291.00000	1,335	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			683.00000	664	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			0.00000	1,139	25.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			0.00000	868	25.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	954	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			0.00000	1,182	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.79860		13.73010		0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			551.00000	606	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			71.00000	58	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			10.00000	13	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			1,129.00000	1,064	0.00	0.00	0	0.00
AL13 On 07/05/2009 Index Future				242.99900	243.02900		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future				294.28200	293.88400		0.00	406,109,160.00	138	637.00
ALBI On 06/08/2009 Index Future				301.91800	301.51200		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future				289.48100	288.97800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future				125.52800	125.81400		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				128.78500	129.08000		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				131.55200	131.85100		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi				296.23300	295.84850		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi				303.91950	303.52750		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi				310.44900	310.04350		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
ILBI On 07/05/2009 Index Future		337.69000	337.69000		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future		346.19600	346.19600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		354.70200	354.70100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.77200	7.68800		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.86300	8.89900		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.25200	8.29700		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.62600	8.66200		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.92200	8.95400		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.78000	8.80300		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.72600	8.74500		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		8.05800	7.90100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		6.99800	6.84700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.91600	6.79700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.53800	7.47100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.55500	7.51500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		8.23700	8.26700		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.29100	8.33700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote		8.55000	8.57400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote		8.56200	8.59400		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod		10.62200	10.62000		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod		10.17200	10.16800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod		9.82700	9.81500		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod		9.95700	9.94400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future		283.84000	283.39200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future		291.20500	290.74800		0.00	0.00	0	3.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
OTH1 On 05/11/2009 Index Future			297.46200		296.99000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.17300		6.16600		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,934.00000	3,925	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			5.62700		5.62100		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,271.00000	4,264	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,519.00000	4,512	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	4	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,295.00000	1,295	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			74.00000	74	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.87500		7.90600		12.40	0.00	0	10,301.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,212.00000	1,247	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,060.00000	4,916	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			357.00000	368	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,790.00000	8,622	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,793.00000	6,927	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			696.00000	651	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.82800		7.86000		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,119.00000	9,244	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,682.00000	1,629	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.84300		7.87800		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,341.00000	4,417	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,386.00000	6,274	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.87600		7.91300		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			5,925.00000	6,012	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,765.00000	6,662	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.28500		8.30400		26.15	0.00	0	12,757.00
R186 On 07/05/2009 Bond Future	8.00	Call			4,058.00000	4,102	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,324.00000	7,167	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			9,644.00000	9,750	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,638.00000	2,545	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			445.00000	445	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			21,903.00000	21,703	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.24700		8.26800		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			13,089.00000	13,208	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,757.00000	5,656	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			4,982.00000	5,040	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,460.00000	13,298	26.16	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.24900		8.27000		27.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	9.00	Call			15,316.00000	15,435	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			8,059.00000	7,960	28.72	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			7,901.00000	7,973	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,329.00000	16,182	27.71	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.26400		8.28600		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			12,949.00000	13,055	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,321.00000	13,200	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			1,104.00000	1,098	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			638.00000	631	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.79200		7.82200		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,645.00000	6,758	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			342.00000	317	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.68800		7.71900		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,666.00000	7,767	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,132.00000	1,095	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.65700		7.69100		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,825.00000	3,888	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,645.00000	4,563	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.65300		7.68900		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,453.00000	4,520	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,231.00000	5,150	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.32800		8.34800		17.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,236.00000	5,299	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,480.00000	1,425	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.27100		8.29200		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,967.00000	8,038	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,600.00000	2,549	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.27600		8.29800		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,055.00000	4,094	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,717.00000	8,631	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.30300		8.32600		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,926.00000	6,981	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,626.00000	7,554	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.36500		8.39500		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,536.00000	4,632	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			2,298.00000	2,202	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,624.00000	1,663	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			5,868.00000	5,715	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			5,499.00000	5,610	19.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 07/05/2009 Bond Future	9.00	Put			1,725.00000	1,644	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.31800		8.34900		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,466.00000	8,585	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,984.00000	2,907	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.32300		8.35600		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,376.00000	4,446	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,876.00000	9,741	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.34600		8.38100		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			7,198.00000	7,297	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,306.00000	8,192	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.71000		7.73000		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,114.00000	5,171	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			375.00000	355	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.58600		7.60700		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,904.00000	1,925	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,175.00000	4,119	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,708.00000	6,764	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			865.00000	843	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.54100		7.56400		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,371.00000	3,405	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,597.00000	3,550	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.52400		7.54900		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,921.00000	3,958	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,085.00000	4,038	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.40100		8.43100		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,564.00000	5,675	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,923.00000	1,836	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.36000		8.39100		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,664.00000	8,785	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,291.00000	3,210	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.36400		8.39700		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,512.00000	4,585	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,503.00000	10,363	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.38600		8.42000		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,585.00000	7,686	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,665.00000	8,551	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.42500		8.46000		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			4,605.00000	4,723	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,670.00000	2,551	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.41700		8.45300		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,695.00000	8,840	25.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 06/08/2009 Bond Future	9.25	Put			3,563.00000	3,467	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.46500		8.50300		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,063.00000	5,157	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,218.00000	10,061	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.56100		8.60000		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			8,392.00000	8,515	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			9,041.00000	8,911	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.10000		8.13000		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,061.00000	9,242	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,780.00000	1,688	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.06700		8.09700		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			10,743.00000	10,901	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			5,147.00000	5,031	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.06400		8.09600		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			6,530.00000	6,637	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,837.00000	14,653	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			5,678.00000	5,774	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,702.00000	16,506	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.07200		8.10400		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			9,286.00000	9,412	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			15,062.00000	14,898	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			19,928.00000	20,135	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,361.00000	5,278	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			292.44700		292.07400		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			300.03500		299.65500		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			306.48100		306.08800		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.75790		6.71080		27.61	337,895.00	50	13,035.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			141.00000	156	26.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			130.00000	98	26.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			122.00000	133	27.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			161.00000	125	27.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			190.00000	213	25.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			79.00000	55	25.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			253.00000	293	26.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			42.00000	35	26.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			297.00000	340	28.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			36.00000	32	28.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			219.00000	247	24.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			59.00000	39	24.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			219.00000	247	24.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			59.00000	39	24.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 16/03/2009 Currency Future	6.65	Call		164.00000	182	25.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		103.00000	74	25.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		190.00000	213	25.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		79.00000	55	25.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		164.00000	182	25.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		103.00000	74	25.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		141.00000	156	26.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		130.00000	98	26.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		91.00000	97	29.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		230.00000	190	29.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		105.00000	114	28.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		194.00000	156	28.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		68.00000	72	31.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		307.00000	264	31.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		78.00000	83	30.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		268.00000	226	30.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		68.00000	72	31.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		307.00000	264	31.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		105.00000	114	28.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		194.00000	156	28.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		58.00000	61	32.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		348.00000	303	32.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		49.00000	52	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		389.00000	344	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		78.00000	83	30.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		268.00000	226	30.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		3.00000	3	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		942.00000	895	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		1.00000	1	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,090.00000	1,043	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		6.00000	6	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		795.00000	748	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		17.00000	18	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		606.00000	560	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		34.00000	36	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		473.00000	428	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		42.00000	43	33.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		431.00000	385	33.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		389.00000	435	33.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		28.00000	27	33.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		480.00000	523	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		20.00000	15	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		437.00000	478	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		26.00000	20	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		342.00000	387	31.03	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 16/03/2009 Currency Future	6.40	Put		31.00000	29	31.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		297.00000	340	28.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		36.00000	32	28.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		49.00000	52	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		389.00000	344	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		525.00000	569	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		14.00000	11	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		342.00000	387	31.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		31.00000	29	31.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		34.00000	36	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		473.00000	428	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		27.00000	29	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		516.00000	471	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		17.00000	18	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		606.00000	560	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		10.00000	11	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		700.00000	653	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		22.00000	23	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		561.00000	515	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		13.00000	14	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		653.00000	606	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		618.00000	663	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		8.00000	6	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		525.00000	569	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		14.00000	11	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		812.00000	859	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		2.00000	1	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		714.00000	760	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put		4.00000	3	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call		763.00000	810	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put		2.00000	2	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call		666.00000	712	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put		5.00000	4	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		571.00000	616	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		11.00000	8	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		571.00000	616	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		11.00000	8	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		27.00000	29	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		516.00000	471	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		10.00000	11	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		700.00000	653	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		8.00000	8	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		747.00000	700	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		5.00000	5	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		844.00000	797	33.60	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	7.60	Call		4.00000	3	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		893.00000	846	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		2.00000	2	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		991.00000	944	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		1.00000	0	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,190.00000	1,143	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		1.00000	0	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,190.00000	1,143	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call		0.00000	0	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,289.00000	1,242	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		0.00000	0	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,389.00000	1,342	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		0.00000	0	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,489.00000	1,442	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		1.00000	1	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,041.00000	993	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		1.00000	1	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,140.00000	1,093	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		0.00000	0	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,240.00000	1,192	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		0.00000	0	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,339.00000	1,292	33.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		42.00000	43	33.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		431.00000	385	33.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.84930	6.79640		27.50	0.00	0	1,470.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		389.00000	410	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		393.00000	360	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		371.00000	391	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		425.00000	391	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		429.00000	450	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		332.00000	301	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		495.00000	522	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		248.00000	222	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		520.00000	549	25.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		223.00000	200	25.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		471.00000	496	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		274.00000	247	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		449.00000	472	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		303.00000	273	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		408.00000	430	26.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		362.00000	330	26.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		449.00000	472	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		303.00000	273	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		429.00000	450	26.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		332.00000	301	26.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.80	Call			389.00000	410	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			393.00000	360	27.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			337.00000	355	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			491.00000	455	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			337.00000	355	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			491.00000	455	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			354.00000	372	27.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			457.00000	423	27.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			371.00000	391	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			425.00000	391	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			308.00000	323	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			561.00000	524	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			322.00000	338	28.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			526.00000	489	28.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			354.00000	372	27.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			457.00000	423	27.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			294.00000	308	29.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			598.00000	559	29.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			281.00000	295	29.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			635.00000	595	29.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			308.00000	323	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			561.00000	524	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			281.00000	295	29.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			635.00000	595	29.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			122.00000	131	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,126.00000	1,082	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			106.00000	114	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,210.00000	1,165	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			161.00000	172	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			965.00000	923	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			209.00000	224	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			813.00000	774	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			253.00000	270	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			707.00000	670	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			269.00000	282	29.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			673.00000	633	29.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			495.00000	522	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			248.00000	222	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			547.00000	578	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			201.00000	179	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			576.00000	611	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			179.00000	162	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			576.00000	611	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			179.00000	162	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			643.00000	681	24.76	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	6.30	Put		147.00000	132	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		269.00000	282	29.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		673.00000	633	29.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		238.00000	254	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		741.00000	704	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		209.00000	224	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		813.00000	774	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		184.00000	197	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		887.00000	847	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		223.00000	238	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		777.00000	739	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		196.00000	210	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		850.00000	810	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		715.00000	755	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		119.00000	106	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		871.00000	915	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		74.00000	65	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		791.00000	833	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		95.00000	84	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		715.00000	755	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		119.00000	106	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		643.00000	681	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		147.00000	132	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		831.00000	874	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		84.00000	74	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		753.00000	794	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		106.00000	94	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		679.00000	718	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		132.00000	118	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		609.00000	646	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		163.00000	146	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		753.00000	794	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		106.00000	94	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		172.00000	184	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		926.00000	885	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		150.00000	161	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,004.00000	962	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		238.00000	254	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		741.00000	704	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		140.00000	151	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,044.00000	1,001	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		140.00000	151	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,044.00000	1,001	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		122.00000	131	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,126.00000	1,082	30.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.90	Call		106.00000	114	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,210.00000	1,165	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		92.00000	99	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,295.00000	1,250	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		79.00000	85	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,383.00000	1,336	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		68.00000	74	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,472.00000	1,424	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		59.00000	63	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,562.00000	1,514	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		68.00000	74	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,472.00000	1,424	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		172.00000	184	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		926.00000	885	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		547.00000	578	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		201.00000	179	24.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.91950	6.86310		27.15	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		547.00000	573	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		534.00000	503	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		529.00000	553	27.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		566.00000	534	27.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		586.00000	611	26.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		473.00000	442	26.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		625.00000	652	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		412.00000	382	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		646.00000	673	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		382.00000	354	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		605.00000	631	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		442.00000	411	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		605.00000	631	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		442.00000	411	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		566.00000	593	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		503.00000	473	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		625.00000	652	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		412.00000	382	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		511.00000	535	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		598.00000	565	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		479.00000	500	27.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		665.00000	631	27.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		495.00000	517	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		631.00000	598	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		511.00000	535	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		598.00000	565	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		479.00000	500	27.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		665.00000	631	27.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.15	Call		448.00000	468	28.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		735.00000	699	28.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		463.00000	484	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		700.00000	664	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		463.00000	484	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		700.00000	664	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		691.00000	722	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		327.00000	302	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		434.00000	454	28.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		771.00000	734	28.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		403.00000	426	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		840.00000	806	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		715.00000	752	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		302.00000	282	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		667.00000	697	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		354.00000	327	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		448.00000	468	28.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		735.00000	699	28.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		421.00000	439	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		808.00000	770	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		777.00000	815	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		263.00000	246	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		715.00000	752	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		302.00000	282	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		566.00000	593	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		503.00000	473	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		403.00000	426	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		840.00000	806	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		370.00000	391	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		907.00000	871	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		529.00000	553	27.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		566.00000	534	27.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		434.00000	454	28.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		771.00000	734	28.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		370.00000	391	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		907.00000	871	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		339.00000	359	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		976.00000	939	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		386.00000	408	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		873.00000	839	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		354.00000	374	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		941.00000	905	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		324.00000	343	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,011.00000	974	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		809.00000	848	24.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.30	Put		245.00000	229	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		745.00000	783	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		282.00000	264	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		841.00000	882	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		228.00000	212	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		667.00000	697	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		354.00000	327	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		745.00000	783	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		282.00000	264	24.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.97870	6.91890		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		299.00000	350	0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		30.00000	21	0.00	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>625,886,660.00</b>	<b>20,628</b>	<b>469,331.00</b>
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<b>Grand Total:</b>							<b>625,886,660.00</b>	<b>20,628</b>	<b>469,331.00</b>
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