



Daily MTM Report

Daily summary for 09/03/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>										
CGR3 On 23/04/2009 Bond			16.72100		16.73300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.84000		6.70000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.94000		7.82000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.32500		8.20000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.91500		7.78000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.38000		8.26500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.39000		8.29000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.83500		7.71000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.40000		8.32000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.41800		8.34100			0.00	0	0.00
R209 On 31/03/2036 Bond			8.08500		7.99000			0.00	0	0.00

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

Derivatives

\$ / R On 16/03/2009 Currency Future			10.59130	10.59170		32.27	55,339,542.50	5,225	198,337.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		222.00000	185	32.27	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		230.00000	193	32.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		291.00000	257	30.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		149.00000	116	30.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		266.00000	231	31.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		174.00000	139	31.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		318.00000	286	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		126.00000	95	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		503.00000	480	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		61.00000	38	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call		727.00000	710	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put		36.00000	18	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call		636.00000	616	33.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put		44.00000	25	33.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		591.00000	570	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		49.00000	29	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		461.00000	436	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		69.00000	44	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		378.00000	351	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		87.00000	60	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		347.00000	317	29.45	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		105.00000	76	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		547.00000	524	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		55.00000	33	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		503.00000	480	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		61.00000	38	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		681.00000	663	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		40.00000	21	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		868.00000	853	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		26.00000	12	37.26	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		961.00000	950	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		20.00000	8	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		821.00000	805	36.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		29.00000	14	36.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		547.00000	524	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		55.00000	33	31.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	10.25	Call			419.00000	393	29.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			77.00000	52	29.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			318.00000	286	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			126.00000	95	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			591.00000	570	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			49.00000	29	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			13.00000	4	49.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			1,721.00000	1,713	49.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			774.00000	757	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			32.00000	16	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			461.00000	436	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			69.00000	44	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			378.00000	351	28.90	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			87.00000	60	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			127.00000	91	35.51	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			436.00000	400	35.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			92.00000	60	38.39	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			601.00000	568	38.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			347.00000	317	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			105.00000	76	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			108.00000	74	36.95	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			516.00000	482	36.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			727.00000	710	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			36.00000	18	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			774.00000	757	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			32.00000	16	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,008.00000	998	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			16.00000	6	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,102.00000	1,095	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			11.00000	4	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,055.00000	1,046	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			13.00000	5	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,008.00000	998	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			16.00000	6	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			222.00000	185	32.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			230.00000	193	32.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			243.00000	207	31.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			201.00000	165	31.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			185.00000	147	33.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			293.00000	255	33.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			140.00000	103	34.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			398.00000	362	34.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			117.00000	82	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			475.00000	441	36.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			202.00000	165	32.83	0.00	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		261.00000	223	32.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call		168.00000	131	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put		327.00000	289	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call		60.00000	33	42.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put		868.00000	842	42.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call		56.00000	30	43.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put		914.00000	889	43.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call		46.00000	23	45.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put		1,055.00000	1,032	45.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call		2,692.00000	2,691	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put		0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call		1,296.00000	1,292	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put		4.00000	1	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call		915.00000	902	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put		24.00000	11	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call		1,199.00000	1,193	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put		7.00000	2	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call		1,394.00000	1,392	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put		3.00000	1	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call		1,842.00000	1,841	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put		0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call		1,792.00000	1,791	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put		0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call		1,992.00000	1,991	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put		0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call		1,992.00000	1,991	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put		0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call		2,042.00000	2,041	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put		0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call		2,192.00000	2,191	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put		0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call		2,142.00000	2,141	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put		0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call		2,092.00000	2,091	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put		0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call		2,292.00000	2,291	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put		0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call		2,042.00000	2,041	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put		0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call		2,542.00000	2,541	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put		0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call		2,442.00000	2,441	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put		0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call		2,342.00000	2,341	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put		0.00000	0	38.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,242.00000	2,241	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,942.00000	1,941	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,742.00000	1,741	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,242.00000	2,241	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,142.00000	2,141	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,742.00000	1,741	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,642.00000	1,641	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			1.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,592.00000	2,591	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,492.00000	2,491	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,392.00000	2,391	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,892.00000	1,891	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,492.00000	2,491	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,392.00000	2,391	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,892.00000	1,891	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,792.00000	1,791	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,692.00000	1,691	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			1.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,542.00000	2,541	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,442.00000	2,441	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,942.00000	1,941	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,292.00000	2,291	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,593.00000	1,591	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			1.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,493.00000	1,492	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			2.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,394.00000	1,392	38.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	9.20	Put			3.00000	1	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,493.00000	1,492	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			2.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,199.00000	1,193	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			7.00000	2	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			915.00000	902	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			24.00000	11	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,692.00000	1,691	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			1.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,296.00000	1,292	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			4.00000	1	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			821.00000	805	36.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			29.00000	14	36.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,247.00000	1,243	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			6.00000	2	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,150.00000	1,144	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			9.00000	3	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			681.00000	663	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			40.00000	21	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			243.00000	207	31.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			201.00000	165	31.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			202.00000	165	32.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			261.00000	223	32.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			100.00000	66	37.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			558.00000	525	37.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			85.00000	54	39.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			644.00000	613	39.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			153.00000	116	34.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			362.00000	325	34.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			127.00000	91	35.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			436.00000	400	35.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			153.00000	116	34.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			362.00000	325	34.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			79.00000	49	39.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			688.00000	657	39.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			69.00000	40	41.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			777.00000	749	41.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			69.00000	40	41.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			777.00000	749	41.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			52.00000	28	44.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			961.00000	936	44.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			41.00000	20	47.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,150.00000	1,129	47.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			37.00000	17	48.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,245.00000	1,226	48.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 16/03/2009 Currency Future	11.90	Call		33.00000	15	49.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put		1,341.00000	1,323	49.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call		27.00000	11	49.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put		1,435.00000	1,420	49.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call		100.00000	66	37.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put		558.00000	525	37.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call		85.00000	54	39.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put		644.00000	613	39.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call		74.00000	44	40.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put		732.00000	703	40.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call		64.00000	36	41.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put		822.00000	795	41.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call		49.00000	25	44.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put		1,008.00000	984	44.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call		44.00000	22	46.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put		1,102.00000	1,080	46.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call		39.00000	18	47.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put		1,197.00000	1,177	47.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call		35.00000	16	49.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put		1,293.00000	1,274	49.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		37.00000	17	48.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,245.00000	1,226	48.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		92.00000	60	38.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		601.00000	568	38.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		140.00000	103	34.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		398.00000	362	34.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call		1,055.00000	1,046	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put		13.00000	5	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call		1,345.00000	1,342	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put		3.00000	1	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call		1,150.00000	1,144	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put		9.00000	3	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call		1,444.00000	1,442	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put		2.00000	0	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call		1,247.00000	1,243	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put		6.00000	2	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		961.00000	950	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		20.00000	8	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call		46.00000	23	45.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put		1,055.00000	1,032	45.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call		64.00000	36	41.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put		822.00000	795	41.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.79310	10.79100		31.32	142,447,333.80	13,198	46,459.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		694.00000	684	31.32	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		703.00000	691	31.32	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 12/06/2009 Currency Future	12.00	Call			314.00000	305	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,523.00000	1,512	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	159	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			0.00000	2,165	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			733.00000	724	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			642.00000	631	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			754.00000	745	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			613.00000	602	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			775.00000	766	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			584.00000	573	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			912.00000	904	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			421.00000	411	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,059.00000	1,052	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			318.00000	309	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			995.00000	987	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			354.00000	344	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			963.00000	956	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			372.00000	363	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			963.00000	956	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			372.00000	363	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			863.00000	855	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			472.00000	462	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			840.00000	832	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			499.00000	489	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			818.00000	809	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			527.00000	516	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			937.00000	930	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			396.00000	386	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,027.00000	1,019	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			336.00000	326	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,126.00000	1,119	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			285.00000	276	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,195.00000	1,189	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			254.00000	246	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,092.00000	1,085	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			301.00000	292	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			912.00000	904	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			421.00000	411	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			796.00000	787	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			555.00000	544	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			887.00000	879	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			446.00000	436	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			863.00000	855	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			472.00000	462	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			754.00000	745	30.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.65	Put			613.00000	602	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,267.00000	1,261	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			226.00000	218	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,303.00000	1,298	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			212.00000	205	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,231.00000	1,225	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			240.00000	232	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,059.00000	1,052	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			318.00000	309	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			887.00000	879	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			446.00000	436	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			775.00000	766	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			584.00000	573	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			796.00000	787	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			555.00000	544	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			657.00000	647	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			766.00000	754	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			606.00000	595	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			865.00000	852	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			574.00000	564	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			933.00000	921	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			675.00000	665	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			734.00000	722	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			694.00000	684	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			703.00000	691	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			639.00000	629	31.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			798.00000	786	31.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			504.00000	494	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,063.00000	1,051	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			407.00000	398	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,266.00000	1,254	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			393.00000	383	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,302.00000	1,290	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			351.00000	342	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,410.00000	1,399	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			559.00000	549	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			968.00000	956	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			675.00000	665	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			734.00000	722	31.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,456.00000	1,451	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			165.00000	158	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,160.00000	1,154	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			269.00000	261	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,378.00000	1,373	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			187.00000	180	28.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,231.00000	1,225	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			240.00000	232	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,535.00000	1,531	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			144.00000	138	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,914.00000	1,912	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			73.00000	69	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,914.00000	1,912	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			73.00000	69	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,048.00000	2,047	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			57.00000	54	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,093.00000	2,092	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			52.00000	49	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,139.00000	2,138	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			48.00000	45	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,231.00000	2,230	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			40.00000	37	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,185.00000	2,184	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			44.00000	41	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,371.00000	2,371	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			30.00000	28	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,185.00000	2,184	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			44.00000	41	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,003.00000	2,002	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			62.00000	58	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,561.00000	2,561	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			20.00000	18	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,466.00000	2,466	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			25.00000	23	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,277.00000	2,277	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			36.00000	34	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,827.00000	1,824	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			86.00000	81	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,741.00000	1,738	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			100.00000	95	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,513.00000	2,513	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			22.00000	20	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,418.00000	2,418	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			27.00000	25	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,324.00000	2,324	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			33.00000	31	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,959.00000	1,957	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			68.00000	64	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,871.00000	1,868	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			80.00000	75	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,784.00000	1,781	28.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.10	Put		93.00000	88	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		2,754.00000	2,755	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		13.00000	12	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call		2,657.00000	2,658	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put		16.00000	15	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		2,277.00000	2,277	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		36.00000	34	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		2,371.00000	2,371	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		30.00000	28	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		2,609.00000	2,610	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		18.00000	16	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		2,418.00000	2,418	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		27.00000	25	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		1,959.00000	1,957	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		68.00000	64	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		2,231.00000	2,230	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		40.00000	37	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		2,139.00000	2,138	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		48.00000	45	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		2,048.00000	2,047	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		57.00000	54	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		1,784.00000	1,781	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		93.00000	88	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,699.00000	1,696	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		108.00000	103	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,616.00000	1,612	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		125.00000	119	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1,699.00000	1,696	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		108.00000	103	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		1,303.00000	1,298	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		212.00000	205	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		1,378.00000	1,373	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		187.00000	180	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,616.00000	1,612	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		125.00000	119	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		1,027.00000	1,019	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		336.00000	326	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		1,535.00000	1,531	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		144.00000	138	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		1,160.00000	1,154	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		269.00000	261	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,417.00000	1,412	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		176.00000	169	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,341.00000	1,335	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		200.00000	192	28.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.15	Call			995.00000	987	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			354.00000	344	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			713.00000	704	31.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			672.00000	661	31.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			574.00000	564	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			933.00000	921	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			540.00000	530	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			999.00000	987	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			622.00000	612	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			831.00000	819	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			590.00000	579	32.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			899.00000	886	32.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			657.00000	647	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			766.00000	754	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			590.00000	579	32.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			899.00000	886	32.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			522.00000	512	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,031.00000	1,019	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			487.00000	477	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,096.00000	1,084	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			454.00000	444	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,163.00000	1,151	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			422.00000	412	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,231.00000	1,219	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			470.00000	460	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,129.00000	1,117	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			438.00000	428	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,197.00000	1,185	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			379.00000	369	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,338.00000	1,326	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			326.00000	317	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,485.00000	1,474	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			302.00000	293	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,561.00000	1,550	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			280.00000	271	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,639.00000	1,628	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			259.00000	250	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,718.00000	1,707	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			365.00000	355	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,374.00000	1,362	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			339.00000	329	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,448.00000	1,436	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			291.00000	282	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,600.00000	1,589	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			438.00000	428	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,197.00000	1,185	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		302.00000	293	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		1,561.00000	1,550	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		522.00000	512	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,031.00000	1,019	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		487.00000	477	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,096.00000	1,084	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		606.00000	595	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		865.00000	852	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		504.00000	494	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,063.00000	1,051	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		1,126.00000	1,119	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		285.00000	276	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,341.00000	1,335	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		200.00000	192	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		1,195.00000	1,189	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		254.00000	246	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,575.00000	1,571	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		134.00000	128	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,495.00000	1,491	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		154.00000	147	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,417.00000	1,412	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		176.00000	169	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.94340	10.94360		29.99	1,674,340.20	153	443.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		945.00000	937	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		951.00000	944	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	337	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		0.00000	2,394	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		983.00000	975	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		889.00000	882	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		1,002.00000	995	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		859.00000	852	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		1,023.00000	1,015	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		829.00000	822	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		1,146.00000	1,139	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		652.00000	646	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,277.00000	1,271	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		534.00000	528	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,219.00000	1,212	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		575.00000	569	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,190.00000	1,183	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		596.00000	590	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		1,125.00000	1,118	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		681.00000	675	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1,084.00000	1,077	29.00	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 14/09/2009 Currency Future	10.60	Put		741.00000	734	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1,065.00000	1,057	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		771.00000	764	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,168.00000	1,161	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		624.00000	618	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		1,248.00000	1,241	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		554.00000	548	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,338.00000	1,332	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		494.00000	488	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1,432.00000	1,426	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		439.00000	433	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,307.00000	1,301	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		514.00000	508	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		1,104.00000	1,097	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		711.00000	704	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1,084.00000	1,077	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		741.00000	734	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		983.00000	975	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		889.00000	882	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		1,104.00000	1,097	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		711.00000	704	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,219.00000	1,212	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		575.00000	569	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,277.00000	1,271	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		534.00000	528	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		1,498.00000	1,492	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		404.00000	398	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		1,465.00000	1,459	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		421.00000	415	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		1,400.00000	1,394	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		457.00000	451	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		826.00000	818	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		1,182.00000	1,175	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,531.00000	1,525	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		387.00000	382	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		1,465.00000	1,459	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		421.00000	415	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		1,669.00000	1,663	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		325.00000	320	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,599.00000	1,593	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		355.00000	350	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,531.00000	1,525	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		387.00000	382	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,168.00000	1,161	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		624.00000	618	28.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,704.00000	1,699	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			311.00000	306	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,634.00000	1,628	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			340.00000	335	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,565.00000	1,559	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			371.00000	366	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,369.00000	1,363	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			475.00000	469	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,190.00000	1,183	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			596.00000	590	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,740.00000	1,735	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			297.00000	292	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,599.00000	1,593	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			355.00000	350	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,338.00000	1,332	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			494.00000	488	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1,043.00000	1,036	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			800.00000	793	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			964.00000	956	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			920.00000	913	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			927.00000	919	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			983.00000	976	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,307.00000	1,301	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			514.00000	508	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			909.00000	901	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,015.00000	1,008	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			874.00000	867	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,081.00000	1,073	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1,002.00000	995	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			859.00000	852	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			909.00000	901	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,015.00000	1,008	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			842.00000	834	30.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,148.00000	1,141	30.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			964.00000	956	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			920.00000	913	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			891.00000	884	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,048.00000	1,040	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,369.00000	1,363	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			475.00000	469	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			891.00000	884	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,048.00000	1,040	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			858.00000	850	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			1,114.00000	1,107	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	1,057	29.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.65	Put		0.00000	764	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	867	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		0.00000	1,073	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	803	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		0.00000	1,209	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			11.07000	11.07290		29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	1,153	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		0.00000	1,133	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		801.00000	793	32.41	11,895,000.00	15	99.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,028.00000	2,023	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		1,667.00000	1,660	26.41	24,900,000.00	15	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		494.00000	490	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		1,178.00000	1,171	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,106.00000	1,101	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		1,215.00000	1,207	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,042.00000	1,037	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		1,333.00000	1,326	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		860.00000	856	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,466.00000	1,458	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		693.00000	688	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,420.00000	1,413	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		747.00000	743	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,398.00000	1,391	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		775.00000	771	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,313.00000	1,305	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		890.00000	885	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,376.00000	1,369	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		803.00000	799	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		1,272.00000	1,265	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		949.00000	945	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,253.00000	1,245	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		980.00000	975	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		2,127.00000	2,122	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		254.00000	252	25.30	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,513.00000	1,506	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		640.00000	636	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,562.00000	1,555	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		589.00000	585	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1,354.00000	1,347	28.33	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		832.00000	827	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1,292.00000	1,285	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		919.00000	915	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,253.00000	1,245	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		980.00000	975	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		1,587.00000	1,581	26.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.05	Put			564.00000	561	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,613.00000	1,607	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			540.00000	537	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,562.00000	1,555	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			589.00000	585	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,443.00000	1,435	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			720.00000	715	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			663.00000	656	33.88	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,590.00000	2,586	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,125.00000	1,117	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,202.00000	1,197	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,143.00000	1,135	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,170.00000	1,165	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,074.00000	1,066	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,301.00000	1,296	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,107.00000	1,100	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,235.00000	1,230	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			801.00000	793	32.41	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,028.00000	2,023	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			980.00000	972	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,507.00000	1,502	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,010.00000	1,002	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,437.00000	1,432	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			871.00000	863	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,798.00000	1,793	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			779.00000	771	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,106.00000	2,101	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			700.00000	692	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,427.00000	2,422	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			629.00000	622	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,756.00000	2,752	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			897.00000	889	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,724.00000	1,719	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			718.00000	711	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,345.00000	2,341	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			646.00000	638	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,673.00000	2,668	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,691.00000	2,686	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			118.00000	116	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,203.00000	2,198	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			230.00000	228	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,787.00000	1,780	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			414.00000	410	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			847.00000	839	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			1,874.00000	1,869	31.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.30	Call			613.00000	605	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			2,840.00000	2,835	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,778.00000	2,773	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			105.00000	103	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,281.00000	2,275	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			208.00000	205	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,851.00000	1,844	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			378.00000	374	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,513.00000	1,506	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			640.00000	636	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,041.00000	1,033	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,368.00000	1,363	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			738.00000	730	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,265.00000	2,260	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,441.00000	2,436	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			168.00000	166	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,985.00000	1,979	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			312.00000	309	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			923.00000	916	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,650.00000	1,646	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			568.00000	561	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,095.00000	3,091	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,360.00000	2,355	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			187.00000	185	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,917.00000	1,910	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			344.00000	340	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			758.00000	750	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,185.00000	2,180	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			646.00000	638	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,673.00000	2,668	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			554.00000	547	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,181.00000	3,177	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,523.00000	2,518	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			150.00000	148	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			2,054.00000	2,048	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			281.00000	278	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			951.00000	943	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,578.00000	1,573	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			681.00000	674	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,508.00000	2,504	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			582.00000	575	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,009.00000	3,005	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,606.00000	2,601	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			133.00000	131	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,725.00000	1,718	26.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.80	Put			452.00000	448	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			823.00000	816	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			1,950.00000	1,946	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			700.00000	692	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,427.00000	2,422	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			597.00000	590	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			2,924.00000	2,920	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,482.00000	2,476	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			159.00000	156	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			2,019.00000	2,013	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			296.00000	293	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,640.00000	1,633	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			517.00000	513	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			937.00000	929	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,614.00000	1,609	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			790.00000	782	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,067.00000	2,062	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			672.00000	665	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,549.00000	2,545	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			575.00000	568	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,052.00000	3,048	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,955.00000	2,950	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			82.00000	80	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,441.00000	2,436	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			168.00000	166	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			923.00000	916	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,650.00000	1,646	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			3,045.00000	3,041	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			72.00000	71	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			2,054.00000	2,048	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			281.00000	278	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			3,090.00000	3,086	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			67.00000	66	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,564.00000	2,559	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			142.00000	139	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			2,090.00000	2,084	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			267.00000	264	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,694.00000	1,688	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			471.00000	468	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,161.00000	1,153	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,138.00000	1,133	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			965.00000	957	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,542.00000	1,537	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			812.00000	804	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			1,989.00000	1,984	32.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.85	Call			690.00000	683	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,468.00000	2,463	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			3,228.00000	3,224	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			55.00000	54	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,203.00000	2,198	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			230.00000	228	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			847.00000	839	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			1,874.00000	1,869	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			3,182.00000	3,178	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			59.00000	58	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,649.00000	2,644	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			126.00000	124	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			2,165.00000	2,159	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			242.00000	239	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,755.00000	1,749	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			432.00000	429	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,196.00000	1,189	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,074.00000	1,069	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			995.00000	987	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,472.00000	1,467	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			835.00000	827	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			1,912.00000	1,907	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			621.00000	613	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			2,798.00000	2,793	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,414.00000	3,410	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			41.00000	40	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,866.00000	2,861	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			93.00000	91	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,074.00000	1,066	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,301.00000	1,296	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,461.00000	3,457	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			38.00000	37	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,910.00000	2,906	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			87.00000	86	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,400.00000	2,395	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			177.00000	175	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,950.00000	1,944	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			327.00000	324	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,090.00000	1,083	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,267.00000	1,263	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			910.00000	902	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,687.00000	1,682	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,508.00000	3,505	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			35.00000	35	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			3,136.00000	3,132	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.00	Put		63.00000	62	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		2,127.00000	2,122	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		254.00000	252	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		2,822.00000	2,817	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		99.00000	97	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		2,320.00000	2,315	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		197.00000	195	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		1,883.00000	1,877	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		361.00000	357	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		1,537.00000	1,530	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		614.00000	610	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		1,057.00000	1,049	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		1,334.00000	1,329	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		884.00000	876	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		1,761.00000	1,756	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		748.00000	740	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,225.00000	2,220	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		547.00000	540	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,225.00000	3,220	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		2,360.00000	2,355	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		187.00000	185	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		897.00000	889	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		1,724.00000	1,719	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		528.00000	521	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,355.00000	3,351	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		541.00000	534	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,268.00000	3,264	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		2,400.00000	2,395	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		177.00000	175	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		910.00000	902	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,687.00000	1,682	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		768.00000	760	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,145.00000	2,140	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		561.00000	554	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,138.00000	3,134	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		516.00000	509	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,443.00000	3,439	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		3,000.00000	2,995	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		77.00000	75	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,866.00000	2,861	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		93.00000	91	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,955.00000	2,950	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		82.00000	80	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		3,414.00000	3,410	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		41.00000	40	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Call			3,090.00000	3,086	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			67.00000	66	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			0.00000	2,729	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	109	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			0.00000	1,688	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			0.00000	468	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	957	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			0.00000	1,537	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	683	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			0.00000	2,463	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	503	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			0.00000	3,483	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.24890		11.20680		29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,333.00000	1,351	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,326.00000	1,302	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,005.00000	1,018	31.51	39,702,000.00	39	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,098.00000	2,069	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,927.00000	1,954	26.47	76,206,000.00	39	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			570.00000	555	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,369.00000	1,388	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,262.00000	1,239	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,315.00000	1,333	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,358.00000	1,334	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,351.00000	1,369	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,294.00000	1,270	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,466.00000	1,486	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,109.00000	1,087	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,566.00000	1,588	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			959.00000	939	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,504.00000	1,525	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,048.00000	1,027	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,485.00000	1,505	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,078.00000	1,057	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,407.00000	1,427	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,200.00000	1,178	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,427.00000	1,446	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,170.00000	1,148	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,388.00000	1,407	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,231.00000	1,208	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,447.00000	1,467	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,140.00000	1,118	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,525.00000	1,546	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,018.00000	997	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,566.00000	1,588	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			959.00000	939	28.24	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 15/03/2010 Currency Future	10.80	Call		1,485.00000	1,505	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,078.00000	1,057	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,297.00000	1,315	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,391.00000	1,366	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,250.00000	1,267	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,483.00000	1,458	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,280.00000	1,298	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,423.00000	1,399	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		1,280.00000	1,298	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,423.00000	1,399	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,263.00000	1,281	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,457.00000	1,432	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		1,183.00000	1,199	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		1,626.00000	1,600	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		1,247.00000	1,264	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		1,490.00000	1,465	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		1,231.00000	1,247	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,524.00000	1,498	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		1,153.00000	1,169	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		1,696.00000	1,670	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		1,215.00000	1,231	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		1,558.00000	1,532	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		1,199.00000	1,215	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		1,592.00000	1,566	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,630.00000	1,653	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		874.00000	854	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		1,983.00000	2,010	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		526.00000	511	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,873.00000	1,899	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		616.00000	600	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,821.00000	1,847	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		664.00000	648	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,771.00000	1,796	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		714.00000	697	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		1,722.00000	1,747	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		766.00000	748	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		1,676.00000	1,699	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		819.00000	800	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		946.00000	959	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		2,290.00000	2,260	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		2,130.00000	2,160	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		423.00000	411	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		1,199.00000	1,215	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		1,592.00000	1,566	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		728.00000	736	33.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.70	Put		3,221.00000	3,188	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		2,225.00000	2,255	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		368.00000	356	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,466.00000	1,486	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,109.00000	1,087	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		758.00000	767	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		3,101.00000	3,068	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		2,290.00000	2,321	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		333.00000	322	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		774.00000	784	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		3,017.00000	2,985	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		2,323.00000	2,355	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		316.00000	306	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,369.00000	1,388	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,262.00000	1,239	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		782.00000	792	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		2,976.00000	2,943	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		2,398.00000	2,431	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		292.00000	282	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		799.00000	809	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		2,893.00000	2,860	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		1,124.00000	1,139	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,767.00000	1,740	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		674.00000	682	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		3,417.00000	3,383	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		2,011.00000	2,039	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		504.00000	490	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		1,168.00000	1,184	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		1,661.00000	1,635	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,138.00000	1,154	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,732.00000	1,705	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		684.00000	692	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,377.00000	3,343	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,873.00000	1,899	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		616.00000	600	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		1,124.00000	1,139	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,767.00000	1,740	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		1,096.00000	1,110	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		1,839.00000	1,812	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		1,069.00000	1,083	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		1,912.00000	1,884	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		633.00000	640	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,576.00000	3,542	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,955.00000	1,982	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		548.00000	533	26.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,297.00000	1,315	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,391.00000	1,366	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,138.00000	1,154	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,732.00000	1,705	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		1,110.00000	1,125	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		1,803.00000	1,776	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		663.00000	671	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,456.00000	3,422	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		2,070.00000	2,098	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		463.00000	450	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		706.00000	714	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,299.00000	3,265	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		2,193.00000	2,223	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		386.00000	374	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		2,257.00000	2,288	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		350.00000	339	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		766.00000	775	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,059.00000	3,027	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		2,632.00000	2,666	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		225.00000	217	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,608.00000	1,631	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		902.00000	882	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		817.00000	827	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		2,810.00000	2,778	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		2,514.00000	2,547	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		257.00000	248	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,545.00000	1,566	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		988.00000	968	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,388.00000	1,407	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,231.00000	1,208	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,351.00000	1,369	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,294.00000	1,270	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		791.00000	800	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		2,934.00000	2,902	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,447.00000	1,467	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,140.00000	1,118	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,263.00000	1,281	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,457.00000	1,432	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		750.00000	759	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		3,144.00000	3,111	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		2,592.00000	2,626	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		235.00000	227	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		1,587.00000	1,609	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		930.00000	910	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		1,545.00000	1,566	28.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.65	Put		988.00000	968	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		808.00000	818	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		2,851.00000	2,819	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		2,475.00000	2,508	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		268.00000	259	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		739.00000	748	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		3,182.00000	3,149	33.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.60520	15.10850		25.68	0.00	0	13,967.00
£ / R On 16/03/2009 Currency Future	15.10	Call		260.00000	50	25.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		252.00000	544	25.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		379.00000	89	22.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		121.00000	334	22.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call		444.00000	118	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put		86.00000	263	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		408.00000	101	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		100.00000	295	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		521.00000	159	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		62.00000	204	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		733.00000	300	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		25.00000	95	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call		919.00000	449	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put		11.00000	44	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		779.00000	335	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		20.00000	79	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call		689.00000	268	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put		30.00000	112	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		561.00000	183	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		53.00000	178	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call		645.00000	237	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put		37.00000	132	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		521.00000	159	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		62.00000	204	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call		482.00000	138	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put		73.00000	232	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		561.00000	183	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		53.00000	178	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		825.00000	371	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		16.00000	66	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		733.00000	300	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		25.00000	95	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		825.00000	371	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		16.00000	66	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		1,064.00000	578	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		5.00000	22	22.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	14.15	Call			967.00000	491	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			8.00000	36	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			603.00000	209	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			44.00000	154	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			379.00000	89	22.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			121.00000	334	22.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			281.00000	56	25.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			222.00000	501	25.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			352.00000	80	23.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			144.00000	374	23.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			260.00000	50	25.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			252.00000	544	25.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			241.00000	44	26.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			282.00000	589	26.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			303.00000	63	24.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			195.00000	458	24.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			1,211.00000	715	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			2.00000	10	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			1,260.00000	763	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			2.00000	8	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			1,015.00000	534	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			7.00000	28	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			603.00000	209	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			44.00000	154	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			327.00000	71	24.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			168.00000	415	24.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			190.00000	30	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			381.00000	725	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			127.00000	18	32.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			668.00000	1,063	32.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			110.00000	16	36.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			852.00000	1,261	36.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			132.00000	19	31.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			623.00000	1,014	31.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			174.00000	26	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			415.00000	771	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			159.00000	23	27.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			450.00000	817	27.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			174.00000	26	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			415.00000	771	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			144.00000	20	29.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			535.00000	915	29.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			190.00000	30	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			381.00000	725	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			138.00000	20	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	15.55	Put		579.00000	964	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		81.00000	10	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,023.00000	1,455	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call		122.00000	18	33.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put		714.00000	1,112	33.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		132.00000	19	31.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		623.00000	1,014	31.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call		114.00000	17	35.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put		805.00000	1,211	35.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call		61.00000	6	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		1,152.00000	1,601	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		67.00000	7	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,108.00000	1,552	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		107.00000	16	36.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		899.00000	1,311	36.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		81.00000	10	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,023.00000	1,455	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		49.00000	5	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		1,241.00000	1,699	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		40.00000	3	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,332.00000	1,798	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		40.00000	3	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,332.00000	1,798	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call		98.00000	14	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put		939.00000	1,358	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call		32.00000	2	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put		1,424.00000	1,897	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		15.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		1,756.00000	2,245	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call		18.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put		1,660.00000	2,146	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call		6.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put		2,098.00000	2,595	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call		3.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put		2,394.00000	2,895	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call		1.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put		2,942.00000	3,445	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put		3,542.00000	4,045	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put		3,692.00000	4,195	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call		0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put		3,392.00000	3,895	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call		1.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put		2,842.00000	3,345	36.96	0.00	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	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,342.00000	3,845	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			11.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,853.00000	2,345	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			74.00000	9	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,065.00000	1,503	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			26.00000	2	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,517.00000	1,996	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			89.00000	12	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			981.00000	1,406	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			159.00000	23	27.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			450.00000	817	27.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			223.00000	39	26.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			314.00000	634	26.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			151.00000	21	28.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			492.00000	866	28.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			408.00000	101	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			100.00000	295	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			352.00000	80	23.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			144.00000	374	23.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			206.00000	34	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			347.00000	679	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			114.00000	17	35.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			805.00000	1,211	35.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			107.00000	16	36.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			899.00000	1,311	36.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			281.00000	56	25.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			222.00000	501	25.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			241.00000	44	26.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			282.00000	589	26.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			138.00000	20	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			579.00000	964	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			118.00000	17	34.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			759.00000	1,162	34.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			110.00000	16	36.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			852.00000	1,261	36.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			127.00000	18	32.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			668.00000	1,063	32.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			61.00000	6	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,152.00000	1,601	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			49.00000	5	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,241.00000	1,699	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			21.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,612.00000	2,096	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			89.00000	12	36.96	0.00	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	16.00	Put			981.00000	1,406	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			74.00000	9	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,065.00000	1,503	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			26.00000	2	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,517.00000	1,996	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			16.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,708.00000	2,196	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			55.00000	5	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,196.00000	1,650	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			45.00000	4	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,286.00000	1,749	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			36.00000	3	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,378.00000	1,848	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			29.00000	2	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,471.00000	1,947	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			23.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,565.00000	2,046	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			107.00000	16	36.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			899.00000	1,311	36.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			9.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,950.00000	2,445	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			7.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,048.00000	2,545	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			5.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,147.00000	2,645	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			4.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,246.00000	2,745	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,042.00000	3,545	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,142.00000	3,645	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,242.00000	3,745	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,442.00000	3,945	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,542.00000	4,045	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,642.00000	4,145	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,742.00000	4,245	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			2.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,444.00000	2,945	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			2.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,543.00000	3,045	36.96	0.00	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	17.75	Call			1.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,643.00000	3,145	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			1.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,742.00000	3,245	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			2.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,543.00000	3,045	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			1.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,742.00000	3,245	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,042.00000	3,545	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,242.00000	3,745	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,992.00000	3,495	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,092.00000	3,595	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,192.00000	3,695	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,292.00000	3,795	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,492.00000	3,995	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,592.00000	4,095	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,792.00000	4,295	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,342.00000	3,845	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,742.00000	4,245	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,842.00000	4,345	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,942.00000	4,445	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,042.00000	4,545	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,142.00000	4,645	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,442.00000	3,945	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,842.00000	4,345	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,942.00000	4,445	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			2.00000	0	36.96	0.00	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	17.60	Put			2,494.00000	2,995	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			2.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,593.00000	3,095	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			1.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,693.00000	3,195	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			1.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,792.00000	3,295	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			1.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,892.00000	3,395	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			8.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,999.00000	2,495	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			5.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,196.00000	2,695	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			4.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,295.00000	2,795	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			16.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,708.00000	2,196	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			13.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,804.00000	2,295	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			10.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,902.00000	2,395	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			8.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,999.00000	2,495	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			2.00000	0	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,494.00000	2,995	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			45.00000	4	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,286.00000	1,749	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			15.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,756.00000	2,245	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			13.00000	1	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,804.00000	2,295	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			118.00000	17	34.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			759.00000	1,162	34.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			110.00000	16	36.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			852.00000	1,261	36.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			29.00000	2	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,471.00000	1,947	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			67.00000	7	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,108.00000	1,552	36.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			872.00000	409	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			13.00000	54	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			779.00000	335	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			20.00000	79	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,409.00000	908	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			1.00000	3	22.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 16/03/2009 Currency Future	13.80	Call			1,310.00000	811	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			1.00000	6	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			1,112.00000	623	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			4.00000	17	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,609.00000	1,106	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			0.00000	1	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,509.00000	1,007	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			0.00000	2	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,310.00000	811	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			1.00000	6	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,659.00000	1,156	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			0.00000	1	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,559.00000	1,056	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			0.00000	1	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,459.00000	957	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			0.00000	2	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,359.00000	859	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			1.00000	4	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			1,161.00000	669	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			3.00000	13	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			1,064.00000	578	22.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			5.00000	22	22.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.88830		15.39220		26.83	0.00	0	299.00
£ / R On 12/06/2009 Currency Future	15.40	Call			849.00000	595	26.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			857.00000	1,107	26.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			970.00000	689	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			678.00000	900	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,012.00000	720	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			620.00000	832	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			991.00000	704	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			648.00000	866	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,068.00000	767	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			576.00000	778	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,217.00000	891	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			475.00000	653	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,378.00000	1,028	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			386.00000	540	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,280.00000	944	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			438.00000	606	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,186.00000	865	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			494.00000	677	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,068.00000	767	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			576.00000	778	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,126.00000	815	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			534.00000	726	25.50	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 12/06/2009 Currency Future	14.85	Call			1,097.00000	790	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			554.00000	752	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,040.00000	743	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			597.00000	805	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,217.00000	891	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			475.00000	653	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,156.00000	840	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			514.00000	701	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,248.00000	917	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			456.00000	629	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,248.00000	917	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			456.00000	629	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,312.00000	972	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			420.00000	584	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,412.00000	1,057	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			370.00000	519	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,345.00000	1,000	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			403.00000	562	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			868.00000	610	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			826.00000	1,072	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			949.00000	672	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			707.00000	934	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			868.00000	610	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			826.00000	1,072	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			991.00000	704	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			648.00000	866	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			831.00000	581	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			889.00000	1,143	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			908.00000	640	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			765.00000	1,002	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,551.00000	1,179	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			309.00000	441	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,516.00000	1,148	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			324.00000	459	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,587.00000	1,210	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			295.00000	422	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,097.00000	790	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			554.00000	752	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			928.00000	656	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			736.00000	968	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			796.00000	555	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			953.00000	1,217	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			686.00000	473	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,194.00000	1,485	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			615.00000	420	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.15	Put		1,373.00000	1,682	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		701.00000	484	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,159.00000	1,446	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		762.00000	530	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,020.00000	1,291	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		746.00000	518	27.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		1,054.00000	1,329	27.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		779.00000	542	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		987.00000	1,254	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		731.00000	506	27.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		1,089.00000	1,368	27.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		779.00000	542	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		987.00000	1,254	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		549.00000	370	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		1,507.00000	1,831	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		659.00000	453	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,267.00000	1,565	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		633.00000	434	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		1,340.00000	1,645	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		503.00000	335	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		1,611.00000	1,947	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		598.00000	407	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		1,406.00000	1,719	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		533.00000	358	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		1,541.00000	1,870	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		474.00000	314	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		1,682.00000	2,025	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		446.00000	293	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		1,754.00000	2,105	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		433.00000	283	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		1,791.00000	2,145	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		518.00000	346	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		1,576.00000	1,908	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		581.00000	394	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		1,439.00000	1,756	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		420.00000	274	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		1,828.00000	2,186	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		338.00000	215	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		2,096.00000	2,476	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		360.00000	230	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		2,018.00000	2,392	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		270.00000	167	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		2,378.00000	2,779	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		221.00000	134	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		2,629.00000	3,045	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.40	Call			146.00000	84	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,154.00000	3,596	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			94.00000	52	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,702.00000	4,164	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			84.00000	46	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,842.00000	4,308	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			109.00000	61	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,517.00000	3,973	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			151.00000	88	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,109.00000	3,549	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			162.00000	95	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,020.00000	3,456	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			114.00000	64	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,471.00000	3,925	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			317.00000	200	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,175.00000	2,562	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			565.00000	382	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,473.00000	1,794	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			716.00000	495	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,123.00000	1,407	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			970.00000	689	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			678.00000	900	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			888.00000	625	26.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			795.00000	1,036	26.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			849.00000	595	26.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			857.00000	1,107	26.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			813.00000	568	27.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			921.00000	1,180	27.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,126.00000	815	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			534.00000	726	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			888.00000	625	26.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			795.00000	1,036	26.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			949.00000	672	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			707.00000	934	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			796.00000	555	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			953.00000	1,217	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			716.00000	495	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,123.00000	1,407	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			686.00000	473	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,194.00000	1,485	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			762.00000	530	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,020.00000	1,291	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			598.00000	407	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,406.00000	1,719	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			686.00000	473	28.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.90	Put		1,194.00000	1,485	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		633.00000	434	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		1,340.00000	1,645	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		672.00000	463	28.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		1,230.00000	1,525	28.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		645.00000	443	28.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		1,303.00000	1,605	28.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		533.00000	358	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		1,541.00000	1,870	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		659.00000	453	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,267.00000	1,565	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		565.00000	382	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		1,473.00000	1,794	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		474.00000	314	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		1,682.00000	2,025	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		420.00000	274	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		1,828.00000	2,186	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		446.00000	293	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		1,754.00000	2,105	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		395.00000	256	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		1,903.00000	2,267	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		372.00000	239	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		1,979.00000	2,350	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		395.00000	256	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		1,903.00000	2,267	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		349.00000	222	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		2,057.00000	2,434	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		488.00000	324	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		1,646.00000	1,986	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		460.00000	303	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		1,718.00000	2,065	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		408.00000	265	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		1,865.00000	2,226	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call		383.00000	247	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put		1,941.00000	2,309	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		615.00000	420	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		1,373.00000	1,682	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		549.00000	370	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		1,507.00000	1,831	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		408.00000	265	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		1,865.00000	2,226	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		298.00000	186	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		2,255.00000	2,648	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call		279.00000	173	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put		2,337.00000	2,735	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.55	Call			261.00000	161	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,419.00000	2,823	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			245.00000	150	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,502.00000	2,911	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			141.00000	81	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,199.00000	3,643	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			131.00000	75	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,289.00000	3,736	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			122.00000	69	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,380.00000	3,831	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			106.00000	59	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,563.00000	4,020	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			98.00000	54	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,656.00000	4,116	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			91.00000	50	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,749.00000	4,212	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			214.00000	129	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,672.00000	3,090	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			200.00000	119	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,758.00000	3,181	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			187.00000	111	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,844.00000	3,272	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			174.00000	102	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,932.00000	3,364	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			200.00000	119	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,758.00000	3,181	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			174.00000	102	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,932.00000	3,364	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			141.00000	81	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,199.00000	3,643	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			122.00000	69	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,380.00000	3,831	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			136.00000	78	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,244.00000	3,690	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			127.00000	72	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,334.00000	3,784	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			118.00000	66	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,426.00000	3,878	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			102.00000	56	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,610.00000	4,068	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			88.00000	48	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,795.00000	4,259	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			81.00000	44	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,889.00000	4,356	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			106.00000	59	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.85	Put			3,563.00000	4,020	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			91.00000	50	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,749.00000	4,212	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			78.00000	42	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,936.00000	4,404	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			73.00000	39	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,030.00000	4,500	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			67.00000	36	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,125.00000	4,597	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			62.00000	33	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,220.00000	4,694	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			102.00000	56	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,610.00000	4,068	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			75.00000	40	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,983.00000	4,452	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			70.00000	37	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,078.00000	4,549	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			288.00000	180	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,296.00000	2,691	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			253.00000	155	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,461.00000	2,867	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			237.00000	144	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,544.00000	2,956	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			207.00000	124	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,715.00000	3,136	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			193.00000	115	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,801.00000	3,227	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			180.00000	106	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,888.00000	3,318	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			168.00000	98	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,976.00000	3,410	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			349.00000	222	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,057.00000	2,434	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			328.00000	207	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,135.00000	2,519	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			307.00000	193	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,215.00000	2,605	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			288.00000	180	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,296.00000	2,691	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			207.00000	124	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,715.00000	3,136	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			460.00000	303	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,718.00000	2,065	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			338.00000	215	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,096.00000	2,476	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.05	Call		360.00000	230	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		2,018.00000	2,392	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		298.00000	186	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		2,255.00000	2,648	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		261.00000	161	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		2,419.00000	2,823	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		518.00000	346	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		1,576.00000	1,908	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		701.00000	484	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,159.00000	1,446	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		1,280.00000	944	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		438.00000	606	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		1,698.00000	1,308	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		256.00000	370	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,624.00000	1,243	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		282.00000	404	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		1,481.00000	1,117	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		339.00000	479	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		1,852.00000	1,446	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		210.00000	308	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		1,774.00000	1,376	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		232.00000	338	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,624.00000	1,243	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		282.00000	404	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		1,891.00000	1,482	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		199.00000	293	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		1,813.00000	1,411	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		221.00000	323	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,736.00000	1,342	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		244.00000	354	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		1,661.00000	1,275	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		269.00000	387	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		1,446.00000	1,087	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		354.00000	499	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,736.00000	1,342	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		244.00000	354	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,378.00000	1,028	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		386.00000	540	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		1,551.00000	1,179	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		309.00000	441	25.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.11100	15.61720		28.88	0.00	0	52.00
£ / R On 14/09/2009 Currency Future	15.60	Call		1,310.00000	1,041	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,293.00000	1,530	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		1,408.00000	1,124	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,141.00000	1,363	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.25	Call		1,450.00000	1,159	28.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,083.00000	1,298	28.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		1,497.00000	1,200	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,030.00000	1,239	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1,658.00000	1,342	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		891.00000	1,081	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,802.00000	1,470	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		785.00000	959	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		1,715.00000	1,392	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		848.00000	1,031	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1,658.00000	1,342	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		891.00000	1,081	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,523.00000	1,223	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,006.00000	1,212	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		1,576.00000	1,270	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		959.00000	1,159	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,631.00000	1,318	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		913.00000	1,107	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,549.00000	1,246	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		982.00000	1,185	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		1,603.00000	1,294	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		936.00000	1,133	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		1,686.00000	1,367	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		869.00000	1,056	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,631.00000	1,318	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		913.00000	1,107	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,429.00000	1,141	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,112.00000	1,330	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		1,471.00000	1,177	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,054.00000	1,266	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		1,743.00000	1,418	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		826.00000	1,007	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		1,408.00000	1,124	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,141.00000	1,363	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		1,310.00000	1,041	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,293.00000	1,530	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		1,368.00000	1,090	28.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		1,201.00000	1,429	28.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		1,292.00000	1,025	28.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		1,325.00000	1,564	28.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		1,274.00000	1,010	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		1,357.00000	1,599	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		1,348.00000	1,073	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		1,231.00000	1,462	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,923.00000	1,578	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.40	Put			705.00000	867	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,892.00000	1,551	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			725.00000	890	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,953.00000	1,606	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			686.00000	845	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,239.00000	981	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,421.00000	1,670	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,773.00000	1,444	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			805.00000	983	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,686.00000	1,367	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			869.00000	1,056	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,388.00000	1,106	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,171.00000	1,395	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			2,048.00000	1,692	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			631.00000	781	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,985.00000	1,634	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			668.00000	823	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,862.00000	1,523	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			744.00000	912	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			2,179.00000	1,811	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			562.00000	700	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			2,113.00000	1,751	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			596.00000	740	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,985.00000	1,634	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			668.00000	823	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			2,213.00000	1,841	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			546.00000	680	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			2,146.00000	1,780	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			579.00000	719	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			2,081.00000	1,721	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			613.00000	760	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			2,016.00000	1,663	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			649.00000	802	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,832.00000	1,496	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			764.00000	935	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,429.00000	1,141	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,112.00000	1,330	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,204.00000	952	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,487.00000	1,741	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,388.00000	1,106	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,171.00000	1,395	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,239.00000	981	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,421.00000	1,670	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,204.00000	952	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,487.00000	1,741	29.47	0.00	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	16.00	Call			1,172.00000	925	29.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,554.00000	1,814	29.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			1,140.00000	898	29.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			1,623.00000	1,887	29.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,549.00000	1,246	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			982.00000	1,185	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,329.00000	1,057	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,262.00000	1,496	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			1,256.00000	995	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,389.00000	1,634	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,329.00000	1,057	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,262.00000	1,496	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			1,221.00000	966	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,454.00000	1,705	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			1,188.00000	938	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			1,521.00000	1,777	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			1,156.00000	911	29.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			1,588.00000	1,850	29.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,923.00000	1,578	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			705.00000	867	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,523.00000	1,223	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,006.00000	1,212	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			0.00000	849	30.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			0.00000	2,038	30.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			15.12780		15.62490		0.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			816.00000	424	0.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			41.00000	146	0.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.38390		13.45820		28.76	1,338,390.00	100	6,044.00
€ / R On 16/03/2009 Currency Future	13.45	Call			260.00000	182	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			251.00000	248	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			388.00000	303	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			130.00000	119	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			452.00000	366	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			93.00000	82	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			359.00000	275	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			151.00000	141	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			684.00000	602	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			25.00000	18	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			819.00000	740	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			10.00000	6	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			727.00000	647	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			19.00000	13	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			641.00000	558	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			33.00000	24	24.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	12.90	Call			600.00000	516	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			42.00000	32	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			560.00000	476	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			52.00000	42	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			522.00000	437	25.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			64.00000	53	25.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			486.00000	400	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			78.00000	67	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			772.00000	693	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			14.00000	9	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			867.00000	789	23.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			9.00000	5	23.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			331.00000	248	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			173.00000	165	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			282.00000	202	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			224.00000	218	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			221.00000	148	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			313.00000	314	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			188.00000	120	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			380.00000	386	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			306.00000	224	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			198.00000	190	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			240.00000	164	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			281.00000	280	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			486.00000	400	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			78.00000	67	25.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			331.00000	248	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			173.00000	165	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			161.00000	97	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			453.00000	463	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			148.00000	87	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			490.00000	503	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			137.00000	78	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			529.00000	545	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			55.00000	23	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			997.00000	1,039	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			49.00000	20	36.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,041.00000	1,086	36.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			87.00000	42	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			778.00000	808	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			127.00000	71	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			569.00000	587	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			204.00000	133	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			346.00000	349	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			204.00000	133	30.13	0.00	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	13.60	Put			346.00000	349	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			188.00000	120	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			380.00000	386	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			87.00000	42	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			778.00000	808	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			40.00000	15	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,132.00000	1,181	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			18.00000	5	37.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,460.00000	1,521	37.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			101.00000	52	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			692.00000	718	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			109.00000	57	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			650.00000	673	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,261.00000	1,185	26.75	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			3.00000	1	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			641.00000	558	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			33.00000	24	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			965.00000	887	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			6.00000	3	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,360.00000	1,285	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			2.00000	1	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,360.00000	1,285	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			2.00000	1	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,410.00000	1,334	28.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			2.00000	1	28.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,310.00000	1,235	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			2.00000	1	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,112.00000	1,036	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			4.00000	2	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,162.00000	1,085	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			4.00000	1	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,014.00000	937	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			6.00000	3	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,559.00000	1,484	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			1.00000	0	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,211.00000	1,135	26.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			3.00000	1	26.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,460.00000	1,384	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			1.00000	0	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,958.00000	1,884	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			0.00000	0	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,858.00000	1,784	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			0.00000	0	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,759.00000	1,684	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			0.00000	0	29.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	11.80	Call			1,659.00000	1,584	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			1.00000	0	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,162.00000	1,085	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			4.00000	1	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,908.00000	1,834	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			0.00000	0	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,809.00000	1,734	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			0.00000	0	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,709.00000	1,634	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			1.00000	0	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,609.00000	1,534	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			1.00000	0	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,509.00000	1,434	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			1.00000	0	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,410.00000	1,334	28.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			2.00000	1	28.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,659.00000	1,584	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			1.00000	0	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,063.00000	986	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			5.00000	2	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,310.00000	1,235	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			2.00000	1	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			916.00000	838	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			8.00000	4	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			819.00000	740	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			10.00000	6	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			916.00000	838	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			8.00000	4	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,809.00000	1,734	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			0.00000	0	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,609.00000	1,534	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			1.00000	0	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,112.00000	1,036	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			4.00000	2	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			867.00000	789	23.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			9.00000	5	23.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			137.00000	78	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			529.00000	545	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			93.00000	47	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			735.00000	763	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			684.00000	602	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			25.00000	18	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			174.00000	108	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			416.00000	424	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			68.00000	30	36.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	14.30	Put			909.00000	946	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			221.00000	148	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			313.00000	314	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,008.00000	1,934	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			0.00000	0	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			14.00000	4	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,556.00000	1,620	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			3.00000	0	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,145.00000	2,217	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			1.00000	0	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,742.00000	2,816	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,342.00000	3,416	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			32.00000	11	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,224.00000	1,277	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			8.00000	2	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,799.00000	1,868	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			1.00000	0	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,393.00000	2,466	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			0.00000	0	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,992.00000	3,066	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			2.00000	0	38.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,244.00000	2,316	38.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			0.00000	0	39.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,042.00000	3,116	39.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,842.00000	3,916	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,642.00000	4,716	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,108.00000	2,034	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			0.00000	0	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			6.00000	1	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			1,898.00000	1,967	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			1.00000	0	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,692.00000	2,766	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,492.00000	3,566	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,292.00000	4,366	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,508.00000	2,434	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			0.00000	0	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			16.00000	4	37.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,508.00000	1,570	37.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			2.00000	0	38.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,294.00000	2,366	38.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	16.55	Call			0.00000	0	39.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,092.00000	3,166	39.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,892.00000	3,966	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,858.00000	2,784	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,058.00000	1,984	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			0.00000	0	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			36.00000	13	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,177.00000	1,229	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			5.00000	1	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			1,947.00000	2,017	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,542.00000	3,616	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,308.00000	3,234	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,558.00000	3,484	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,758.00000	2,684	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			0.00000	0	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			29.00000	9	36.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,270.00000	1,325	36.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			4.00000	1	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,046.00000	2,117	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			0.00000	0	39.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,842.00000	2,916	39.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,658.00000	3,584	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,858.00000	2,784	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			36.00000	13	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,177.00000	1,229	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,608.00000	3,534	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,808.00000	2,734	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			4.00000	1	37.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			1,996.00000	2,067	37.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			1.00000	0	39.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,792.00000	2,866	39.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,758.00000	3,684	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,958.00000	2,884	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			2,158.00000	2,084	29.99	0.00	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	11.30	Put			0.00000	0	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			44.00000	17	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,086.00000	1,133	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			7.00000	1	37.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			1,848.00000	1,917	37.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			1.00000	0	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,643.00000	2,716	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,358.00000	3,284	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,558.00000	2,484	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	0	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			93.00000	47	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			735.00000	763	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,258.00000	3,184	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,458.00000	2,384	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			0.00000	0	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			80.00000	38	35.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			822.00000	854	35.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			2.00000	0	38.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,343.00000	2,416	38.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	0	39.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,142.00000	3,216	39.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,158.00000	3,084	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	0	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,358.00000	2,284	30.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			0.00000	0	30.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			68.00000	30	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			909.00000	946	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			11.00000	3	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,653.00000	1,719	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			1.00000	0	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,443.00000	2,516	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,242.00000	3,316	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,458.00000	3,384	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,658.00000	2,584	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			0.00000	0	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,063.00000	986	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			5.00000	2	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			23.00000	7	37.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,365.00000	1,423	37.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			0.00000	0	39.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			2,942.00000	3,016	39.55	0.00	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	10.35	Call			3,108.00000	3,034	26.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			0.00000	0	26.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,308.00000	2,234	30.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			0.00000	0	30.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			61.00000	26	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			953.00000	992	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			10.00000	2	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,702.00000	1,768	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			1.00000	0	38.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,493.00000	2,566	38.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,292.00000	3,366	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,008.00000	2,934	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			0.00000	0	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,208.00000	2,134	30.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			0.00000	0	30.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			1.00000	0	38.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,593.00000	2,666	38.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,392.00000	3,466	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,058.00000	2,984	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,258.00000	2,184	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			0.00000	0	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			9.00000	2	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,750.00000	1,818	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			1.00000	0	38.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,543.00000	2,616	38.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,358.00000	3,284	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,408.00000	3,334	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,608.00000	2,534	29.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			0.00000	0	29.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			20.00000	6	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,412.00000	1,472	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			3.00000	0	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,194.00000	2,266	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,208.00000	3,134	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,408.00000	2,334	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			0.00000	0	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			75.00000	35	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			867.00000	901	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			13.00000	3	37.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 16/03/2009 Currency Future	15.05	Put		1,605.00000	1,669	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call		1.00000	0	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put		2,393.00000	2,466	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put		3,192.00000	3,266	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put		3,642.00000	3,716	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call		2,558.00000	2,484	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put		0.00000	0	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put		3,392.00000	3,466	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put		4,192.00000	4,266	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put		4,142.00000	4,216	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call		2,808.00000	2,734	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put		0.00000	0	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call		2,008.00000	1,934	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put		0.00000	0	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call		4.00000	1	37.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put		1,996.00000	2,067	37.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put		3,592.00000	3,666	40.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call		2,908.00000	2,834	27.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put		0.00000	0	27.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		2,108.00000	2,034	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		0.00000	0	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		6.00000	1	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		1,898.00000	1,967	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		1.00000	0	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		2,692.00000	2,766	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call		3,958.00000	3,884	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put		0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call		3,158.00000	3,084	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put		0.00000	0	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,559.00000	1,484	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		1.00000	0	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call		1.00000	0	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put		2,443.00000	2,516	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call		4,058.00000	3,984	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put		0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call		3,858.00000	3,784	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put		0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call		3,058.00000	2,984	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put		0.00000	0	27.14	0.00	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	9.95	Call		3,508.00000	3,434	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.95	Put		0.00000	0	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Call		2,708.00000	2,634	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.75	Put		0.00000	0	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call		1,908.00000	1,834	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put		0.00000	0	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Call		419.00000	333	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.15	Put		111.00000	99	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Call		117.00000	64	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.95	Put		609.00000	630	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Call		26.00000	8	37.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.75	Put		1,317.00000	1,374	37.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Call		3.00000	0	38.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.55	Put		2,095.00000	2,167	38.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.35	Call		0.00000	0	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.35	Put		2,892.00000	2,966	39.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.64340	13.71230		28.16	0.00	0	4,981.00
€ / R On 12/06/2009 Currency Future	13.70	Call		803.00000	755	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		791.00000	812	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		926.00000	874	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		613.00000	630	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		947.00000	894	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		584.00000	601	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		884.00000	833	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		671.00000	690	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		1,115.00000	1,059	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		453.00000	466	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		1,242.00000	1,184	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		380.00000	390	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		1,146.00000	1,090	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		434.00000	446	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		1,115.00000	1,059	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		453.00000	466	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		1,085.00000	1,029	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		473.00000	486	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		1,055.00000	1,000	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		493.00000	507	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		997.00000	943	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		535.00000	550	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		1,055.00000	1,000	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		493.00000	507	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		1,026.00000	971	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		513.00000	528	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		1,210.00000	1,152	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		397.00000	408	26.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.80	Call			1,275.00000	1,216	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			363.00000	373	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			904.00000	853	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			642.00000	660	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			823.00000	774	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			760.00000	780	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			803.00000	755	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			791.00000	812	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			823.00000	774	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			760.00000	780	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			767.00000	719	28.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			854.00000	876	28.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			732.00000	686	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			920.00000	942	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			842.00000	793	27.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			730.00000	749	27.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			969.00000	915	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			556.00000	572	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,178.00000	1,120	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			415.00000	427	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			863.00000	813	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			700.00000	719	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			715.00000	670	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			953.00000	976	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			699.00000	654	29.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			987.00000	1,011	29.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			668.00000	624	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,056.00000	1,081	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			475.00000	439	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,413.00000	1,446	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			460.00000	425	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,448.00000	1,481	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			574.00000	534	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,212.00000	1,240	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			649.00000	605	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,086.00000	1,112	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			749.00000	702	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			887.00000	909	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			842.00000	793	27.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			730.00000	749	27.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			863.00000	813	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			700.00000	719	27.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			969.00000	915	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			556.00000	572	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			767.00000	719	28.50	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 12/06/2009 Currency Future	13.80	Put			854.00000	876	28.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			926.00000	874	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			613.00000	630	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			668.00000	624	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,056.00000	1,081	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			523.00000	485	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,311.00000	1,341	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			404.00000	371	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,592.00000	1,627	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			330.00000	301	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,817.00000	1,857	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			592.00000	551	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,180.00000	1,208	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			629.00000	587	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,117.00000	1,143	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,210.00000	1,152	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			397.00000	408	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,309.00000	1,249	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			347.00000	356	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,633.00000	1,570	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			221.00000	226	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,595.00000	1,532	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			233.00000	239	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,672.00000	1,608	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			209.00000	214	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,595.00000	1,532	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			233.00000	239	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,448.00000	1,387	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			286.00000	293	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,484.00000	1,422	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			272.00000	279	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,377.00000	1,317	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			315.00000	324	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,829.00000	1,764	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			167.00000	171	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,521.00000	1,459	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			258.00000	265	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,710.00000	1,646	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			198.00000	203	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,789.00000	1,725	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			177.00000	181	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,750.00000	1,685	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			187.00000	192	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,121.00000	2,055	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			109.00000	111	26.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.80	Call			2,036.00000	1,970	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			124.00000	126	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,952.00000	1,886	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			140.00000	143	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,870.00000	1,805	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			158.00000	161	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,558.00000	1,495	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			245.00000	252	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,079.00000	2,012	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			116.00000	119	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,994.00000	1,928	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			132.00000	135	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,911.00000	1,845	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			149.00000	152	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,448.00000	1,387	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			286.00000	293	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,789.00000	1,725	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			177.00000	181	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,413.00000	1,352	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			300.00000	308	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,343.00000	1,283	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			331.00000	340	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,829.00000	1,764	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			167.00000	171	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,750.00000	1,685	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			187.00000	192	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,164.00000	2,098	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			102.00000	104	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,994.00000	1,928	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			132.00000	135	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,377.00000	1,317	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			315.00000	324	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,242.00000	1,184	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			380.00000	390	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,413.00000	1,352	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			300.00000	308	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,633.00000	1,570	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			221.00000	226	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,558.00000	1,495	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			245.00000	252	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,275.00000	1,216	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			363.00000	373	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			785.00000	737	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			822.00000	843	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			732.00000	686	28.84	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	13.90	Put			920.00000	942	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			611.00000	569	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,148.00000	1,175	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			540.00000	501	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,277.00000	1,307	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			507.00000	469	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,344.00000	1,376	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			446.00000	411	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,483.00000	1,517	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			417.00000	384	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,555.00000	1,590	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			391.00000	358	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,628.00000	1,665	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			365.00000	334	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,703.00000	1,741	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			557.00000	517	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,244.00000	1,274	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			491.00000	454	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,379.00000	1,410	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			592.00000	551	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,180.00000	1,208	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			557.00000	517	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,244.00000	1,274	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			491.00000	454	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,379.00000	1,410	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			431.00000	397	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,519.00000	1,554	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			378.00000	346	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,665.00000	1,703	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			353.00000	323	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,741.00000	1,779	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			308.00000	280	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,895.00000	1,936	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			287.00000	260	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			1,975.00000	2,017	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			267.00000	242	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,055.00000	2,099	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			249.00000	225	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,137.00000	2,181	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			431.00000	397	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,519.00000	1,554	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			404.00000	371	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,592.00000	1,627	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			308.00000	280	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,895.00000	1,936	29.53	0.00	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		683.00000	639	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,021.00000	1,046	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		1,085.00000	1,029	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		473.00000	486	26.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		683.00000	639	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,021.00000	1,046	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		649.00000	605	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,086.00000	1,112	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		629.00000	587	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,117.00000	1,143	29.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.84930	13.91910		27.51	1,384,930.00	100	172.00
€ / R On 14/09/2009 Currency Future	13.90	Call		1,115.00000	1,069	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,096.00000	1,119	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		1,233.00000	1,184	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		914.00000	935	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		1,253.00000	1,204	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		884.00000	905	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		1,192.00000	1,144	27.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		973.00000	995	27.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		1,410.00000	1,358	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		741.00000	759	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		1,556.00000	1,502	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		637.00000	652	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		1,439.00000	1,386	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		720.00000	737	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,467.00000	1,414	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		698.00000	715	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,382.00000	1,331	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		763.00000	781	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,355.00000	1,304	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		786.00000	804	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,327.00000	1,277	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		808.00000	828	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,382.00000	1,331	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		763.00000	781	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,327.00000	1,277	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		808.00000	828	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,526.00000	1,472	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		657.00000	673	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		1,301.00000	1,250	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		832.00000	851	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		1,172.00000	1,125	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,003.00000	1,025	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		1,212.00000	1,164	26.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		943.00000	965	26.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.90	Call		1,115.00000	1,069	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,096.00000	1,119	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		1,097.00000	1,051	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		1,128.00000	1,152	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		1,133.00000	1,087	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,064.00000	1,088	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		1,079.00000	1,034	27.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,160.00000	1,184	27.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		1,044.00000	1,000	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,225.00000	1,251	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,153.00000	1,106	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,033.00000	1,056	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		1,274.00000	1,225	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		855.00000	875	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,496.00000	1,443	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		677.00000	694	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		1,011.00000	968	28.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,292.00000	1,318	28.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		775.00000	737	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		1,706.00000	1,738	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,153.00000	1,106	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,033.00000	1,056	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		1,044.00000	1,000	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,225.00000	1,251	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		980.00000	937	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,360.00000	1,387	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		939.00000	898	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,420.00000	1,448	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		901.00000	860	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,482.00000	1,511	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		863.00000	823	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,544.00000	1,574	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		1,233.00000	1,184	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		914.00000	935	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		980.00000	937	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,360.00000	1,387	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		939.00000	898	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,420.00000	1,448	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		1,743.00000	1,687	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		524.00000	537	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		1,679.00000	1,623	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		560.00000	574	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,617.00000	1,562	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		598.00000	612	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		1,253.00000	1,204	26.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Put			884.00000	905	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1,061.00000	1,017	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,192.00000	1,217	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1,028.00000	984	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,258.00000	1,284	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			995.00000	952	28.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,326.00000	1,353	28.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,496.00000	1,443	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			677.00000	694	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,617.00000	1,562	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			598.00000	612	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			1,648.00000	1,592	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			579.00000	593	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			1,586.00000	1,531	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			617.00000	632	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			1,355.00000	1,304	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			786.00000	804	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,133.00000	1,087	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,064.00000	1,088	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			14.02470		14.09860		0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			37.00000	28	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			789.00000	854	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			870.00000	802	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			22.00000	27	0.00	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.41300		242.78800		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			294.36600		296.21700		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			301.99900		303.90100		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			289.72700		291.45100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.69800		126.19400		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.95700		129.46800		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			131.73300		132.25100		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			296.23050		298.09250		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			303.91250		305.82500		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			310.45300		312.40100		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			337.69000		337.69000		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			346.19600		346.19600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			330.75900		354.70200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J153 On 31/08/2010 jSwap			7.84900		7.79700		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.89200		8.79500		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.28900		8.21900		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.67200		8.56500		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.93300		8.85200		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.79000		8.70300		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.73800		8.64900		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.34300		8.11400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.10800		7.03000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.97100		6.92100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.63200		7.55200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.62500		7.54900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.30000		8.17300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.33600		8.22000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.56200		8.46800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.56500		8.47500		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.62300		10.62200		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.17800		10.17700		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.85800		9.84900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.00300		9.98700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			284.27300		286.06500		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			291.64400		293.48600		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			297.92100		299.79700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.41400		6.24800		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,827.00000	3,610	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	1	2.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future			5.92300	5.71800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call		4,169.00000	3,953	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put		7.00000	9	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call		4,416.00000	4,200	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put		5.00000	6	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000	5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call		1,294.00000	1,293	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put		73.00000	72	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.88700	7.76200		12.40	2,593.90	20	10,321.00
R157 On 07/05/2009 Bond Future	7.25	Call		1,436.00000	1,152	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put		4,452.00000	4,890	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call		439.00000	320	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put		8,040.00000	8,643	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		7,463.00000	6,813	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		534.00000	606	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.84000	7.70800		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		9,753.00000	9,147	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		1,467.00000	1,599	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.85500	7.71600		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call		4,731.00000	4,344	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		5,904.00000	6,266	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.88800	7.74100		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		6,362.00000	5,943	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		6,316.00000	6,655	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.29600	8.16300		26.15	11,186.66	90	12,847.00
R186 On 07/05/2009 Bond Future	7.25	Call		0.00000	1,435	25.94	7,074,550.00	4,930	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put		0.00000	13,256	25.94	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call		4,646.00000	3,880	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		6,413.00000	7,061	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		10,672.00000	9,516	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		2,168.00000	2,426	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		538.00000	377	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		20,498.00000	21,751	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.25900	8.12200		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call		5,537.00000	4,889	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		12,468.00000	13,273	26.16	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call		14,079.00000	13,014	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		5,201.00000	5,588	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.26000	8.12000		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		8,551.00000	7,832	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		15,402.00000	16,156	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		16,305.00000	15,272	28.72	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	Put			7,472.00000	7,911	28.72	0.00	0	5,000.00
R186 On 04/02/2010 Bond Future			8.27500		8.13100		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			13,812.00000	12,914	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,571.00000	13,173	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			1,091.00000	1,071	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			625.00000	605	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.83700		7.69000		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,170.00000	6,540	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			260.00000	306	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.73400		7.57900		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			8,147.00000	7,572	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			989.00000	1,104	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.70500		7.54200		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			4,128.00000	3,753	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,309.00000	4,633	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.70300		7.53000		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,771.00000	4,389	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,895.00000	5,225	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.33000		8.21600		17.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,763.00000	5,207	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,223.00000	1,345	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.27200		8.15400		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			8,507.00000	7,978	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,335.00000	2,494	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.27600		8.15300		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,378.00000	4,046	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,213.00000	8,584	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.30300		8.17400		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			7,351.00000	6,938	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,206.00000	7,511	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.34600		8.24300		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,910.00000	1,609	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			5,174.00000	5,538	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Call			5,119.00000	4,609	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			1,902.00000	2,057	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	9.00	Call			6,152.00000	5,604	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,400.00000	1,516	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.29800		8.19100		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			9,137.00000	8,610	21.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 06/08/2009 Bond Future	9.25	Put			2,651.00000	2,806	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.30100		8.19100		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,779.00000	4,450	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,248.00000	9,607	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.32400		8.20900		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			7,730.00000	7,321	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,785.00000	8,082	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.74400		7.60700		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,507.00000	5,025	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			294.00000	340	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.62200		7.47600		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			2,081.00000	1,838	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			3,867.00000	4,164	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,088.00000	6,630	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			759.00000	842	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.57900		7.42300		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,615.00000	3,309	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,342.00000	3,587	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.56300		7.39700		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			4,176.00000	3,867	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,830.00000	4,078	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.36100		8.27900		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,222.00000	5,761	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,574.00000	1,657	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.31900		8.23300		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,347.00000	8,902	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,938.00000	3,060	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.32100		8.23300		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,924.00000	4,643	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,856.00000	10,145	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.34000		8.25000		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			8,136.00000	7,792	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,136.00000	8,365	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.38200		8.30400		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,221.00000	4,796	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,221.00000	2,331	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.37400		8.29200		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,403.00000	8,967	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,183.00000	3,304	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.42000		8.33600		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,524.00000	5,230	24.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 05/11/2009 Bond Future	7.75	Put			9,569.00000	9,835	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.50600		8.42500		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			8,989.00000	8,658	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,499.00000	8,697	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.06000		7.95800		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			10,246.00000	9,413	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,384.00000	1,494	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.02600		7.92300		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,781.00000	11,058	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,578.00000	4,812	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.02300		7.91700		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			7,223.00000	6,722	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,879.00000	14,362	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			6,306.00000	5,846	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,679.00000	16,203	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.02900		7.92100		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			10,101.00000	9,539	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,194.00000	14,632	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			21,193.00000	20,378	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			4,943.00000	5,128	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			292.46100		294.29400		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			300.04500		301.92700		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			306.50200		308.42000		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.72500		6.81870		28.55	0.00	0	13,035.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			138.00000	73	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			119.00000	148	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			160.00000	90	27.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			92.00000	115	27.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			187.00000	111	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			68.00000	86	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			251.00000	166	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			32.00000	41	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			340.00000	249	26.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			21.00000	24	26.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			388.00000	295	28.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			19.00000	20	28.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			295.00000	206	25.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			26.00000	31	25.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			295.00000	206	25.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			26.00000	31	25.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			217.00000	136	25.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 16/03/2009 Currency Future	6.65	Put		48.00000	61	25.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		251.00000	166	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		32.00000	41	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		217.00000	136	25.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		48.00000	61	25.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		187.00000	111	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		68.00000	86	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		119.00000	60	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		150.00000	185	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		138.00000	73	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		119.00000	148	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		88.00000	39	31.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		219.00000	264	31.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		102.00000	48	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		183.00000	223	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		88.00000	39	31.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		219.00000	264	31.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		75.00000	32	32.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		257.00000	307	32.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		63.00000	25	33.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		295.00000	350	33.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		102.00000	48	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		183.00000	223	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		3.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		835.00000	925	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		1.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		983.00000	1,075	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		8.00000	1	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		689.00000	776	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		23.00000	6	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		504.00000	581	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		44.00000	15	34.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		376.00000	440	34.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		53.00000	20	33.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		334.00000	395	33.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		482.00000	387	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		13.00000	12	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		575.00000	480	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		6.00000	5	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		528.00000	433	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		9.00000	8	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		437.00000	343	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		18.00000	18	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		388.00000	295	28.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		19.00000	20	28.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 16/03/2009 Currency Future	7.05	Call		63.00000	25	33.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		295.00000	350	33.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		623.00000	528	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		4.00000	3	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		437.00000	343	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		18.00000	18	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		44.00000	15	34.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		376.00000	440	34.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		37.00000	12	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		418.00000	487	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		23.00000	6	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		504.00000	581	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		14.00000	3	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		595.00000	678	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		29.00000	8	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		461.00000	533	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		18.00000	4	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		549.00000	629	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		720.00000	626	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		2.00000	1	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		623.00000	528	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		4.00000	3	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		919.00000	825	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		0.00000	0	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		819.00000	725	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put		1.00000	0	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call		869.00000	775	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put		0.00000	0	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call		770.00000	676	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put		1.00000	1	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		671.00000	577	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		3.00000	2	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		671.00000	577	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		3.00000	2	31.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		37.00000	12	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		418.00000	487	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		14.00000	3	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		595.00000	678	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		11.00000	2	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		642.00000	727	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		6.00000	1	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		737.00000	826	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		5.00000	1	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		786.00000	876	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		3.00000	0	34.59	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	7.70	Put		884.00000	975	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		1.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,082.00000	1,175	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		1.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,082.00000	1,175	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call		0.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,182.00000	1,275	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		0.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,281.00000	1,375	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		0.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,381.00000	1,475	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		2.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		933.00000	1,025	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		1.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,032.00000	1,125	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		0.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,132.00000	1,225	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		0.00000	0	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,232.00000	1,325	34.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		53.00000	20	33.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		334.00000	395	33.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.82340	6.91280		28.04	0.00	0	1,470.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		406.00000	354	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		394.00000	431	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		426.00000	372	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		363.00000	399	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		447.00000	391	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		334.00000	368	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		489.00000	430	26.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		277.00000	307	26.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		564.00000	500	25.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		202.00000	226	25.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		593.00000	526	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		180.00000	203	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		538.00000	475	25.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		225.00000	251	25.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		513.00000	452	26.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		250.00000	278	26.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		468.00000	410	26.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		305.00000	337	26.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		513.00000	452	26.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		250.00000	278	26.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		489.00000	430	26.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		277.00000	307	26.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		447.00000	391	27.39	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	Put		334.00000	368	27.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		388.00000	337	28.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		425.00000	464	28.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		388.00000	337	28.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		425.00000	464	28.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		406.00000	354	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		394.00000	431	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		426.00000	372	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		363.00000	399	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		354.00000	307	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		491.00000	533	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		371.00000	322	28.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		458.00000	498	28.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		339.00000	293	29.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		526.00000	569	29.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		324.00000	279	29.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		561.00000	606	29.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		354.00000	307	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		491.00000	533	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		324.00000	279	29.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		561.00000	606	29.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		152.00000	126	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,039.00000	1,102	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		133.00000	109	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,120.00000	1,186	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		197.00000	165	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		884.00000	942	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		252.00000	215	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		739.00000	792	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		297.00000	255	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		634.00000	682	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		310.00000	267	30.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		597.00000	643	30.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		564.00000	500	25.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		202.00000	226	25.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		626.00000	558	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		163.00000	185	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		661.00000	591	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		148.00000	167	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		661.00000	591	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		148.00000	167	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		733.00000	660	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		120.00000	136	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		310.00000	267	30.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		597.00000	643	30.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.30	Call		284.00000	244	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		672.00000	721	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		252.00000	215	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		739.00000	792	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		223.00000	189	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		810.00000	865	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		268.00000	229	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		705.00000	756	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		237.00000	202	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		775.00000	828	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		809.00000	733	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		96.00000	110	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		972.00000	891	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		59.00000	68	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		889.00000	810	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		76.00000	87	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		809.00000	733	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		96.00000	110	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		733.00000	660	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		120.00000	136	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		930.00000	850	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		67.00000	77	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		848.00000	771	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		85.00000	98	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		770.00000	696	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		108.00000	123	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		696.00000	625	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		133.00000	151	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		848.00000	771	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		85.00000	98	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		210.00000	177	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		847.00000	903	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		185.00000	154	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		922.00000	981	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		284.00000	244	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		672.00000	721	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		173.00000	144	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		960.00000	1,021	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		173.00000	144	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		960.00000	1,021	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		152.00000	126	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,039.00000	1,102	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		133.00000	109	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,120.00000	1,186	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		116.00000	94	30.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,203.00000	1,271	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		101.00000	81	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,288.00000	1,358	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		87.00000	70	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,374.00000	1,447	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		76.00000	60	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,463.00000	1,537	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		87.00000	70	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,374.00000	1,447	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		210.00000	177	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		847.00000	903	30.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		626.00000	558	25.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		163.00000	185	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.89700	6.98710		27.67	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		553.00000	501	27.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		565.00000	604	27.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		590.00000	536	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		503.00000	539	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		610.00000	555	26.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		473.00000	508	26.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		651.00000	593	26.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		414.00000	446	26.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		693.00000	632	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		356.00000	385	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		715.00000	654	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		328.00000	357	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		671.00000	612	26.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		384.00000	415	26.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		671.00000	612	26.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		384.00000	415	26.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		631.00000	575	26.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		444.00000	478	26.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		693.00000	632	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		356.00000	385	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		571.00000	518	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		534.00000	571	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		535.00000	485	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		598.00000	638	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		571.00000	518	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		534.00000	571	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		535.00000	485	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		598.00000	638	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		502.00000	454	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		665.00000	707	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		518.00000	469	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.10	Put		631.00000	672	28.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		518.00000	469	28.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		631.00000	672	28.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		775.00000	711	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		288.00000	314	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		486.00000	439	28.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		699.00000	742	28.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		457.00000	412	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		770.00000	815	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		807.00000	741	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		270.00000	294	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		745.00000	682	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		308.00000	335	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		502.00000	454	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		665.00000	707	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		471.00000	425	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		734.00000	778	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		872.00000	804	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		235.00000	257	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		807.00000	741	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		270.00000	294	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		631.00000	575	26.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		444.00000	478	26.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		457.00000	412	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		770.00000	815	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		430.00000	387	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		843.00000	890	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		590.00000	536	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		503.00000	539	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		486.00000	439	28.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		699.00000	742	28.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		430.00000	387	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		843.00000	890	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		396.00000	355	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		909.00000	958	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		443.00000	400	29.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		806.00000	853	29.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		413.00000	371	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		876.00000	924	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		380.00000	340	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		943.00000	993	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		905.00000	836	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		218.00000	239	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		839.00000	772	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		252.00000	275	25.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.25	Call		940.00000	869	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		203.00000	222	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		745.00000	682	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		308.00000	335	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		839.00000	772	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		252.00000	275	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.95960	7.04780		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		411.00000	333	0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		13.00000	23	0.00	0.00	0	0.00

Total for Derivatives:							361,975,867.05	23,924	472,670.00
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Grand Total:							361,975,867.05	23,924	472,670.00
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